

NAG Library Function Document

nag_dgemm (f16yac)

1 Purpose

nag_dgemm (f16yac) performs matrix-matrix multiplication for a real general matrix.

2 Specification

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

void nag_dgemm (Nag_OrderType order, Nag_TransType transa,
               Nag_TransType transb, Integer m, Integer n, Integer k, double alpha,
               const double a[], Integer pda, const double b[], Integer pdb,
               double beta, double c[], Integer pdc, NagError *fail)
```

3 Description

nag_dgemm (f16yac) performs one of the matrix-matrix operations

$$\begin{aligned} C &\leftarrow \alpha AB + \beta C, & C &\leftarrow \alpha A^T B + \beta C, \\ C &\leftarrow \alpha AB^T + \beta C & \text{or} & C \leftarrow \alpha A^T B^T + \beta C, \end{aligned}$$

where A , B and C are real matrices, and α and β are real scalars; C is always m by n .

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: **transa** – Nag_TransType *Input*
On entry: specifies whether the operation involves A or A^T .
transa = Nag_NoTrans
 It involves A .
transa = Nag_Trans or Nag_ConjTrans
 It involves A^T .
Constraint: **transa** = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.

- 3: **transb** – Nag_TransType *Input*
On entry: specifies whether the operation involves B or B^T .
transb = Nag_NoTrans
It involves B .
transb = Nag_Trans or Nag_ConjTrans
It involves B^T .
Constraint: **transb** = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.
- 4: **m** – Integer *Input*
On entry: m , the number of rows of the matrix C ; the number of rows of A if **transa** = Nag_NoTrans, or the number of columns of A if **transa** = Nag_Trans or Nag_ConjTrans.
Constraint: **m** ≥ 0 .
- 5: **n** – Integer *Input*
On entry: n , the number of columns of the matrix C ; the number of columns of B if **transb** = Nag_NoTrans, or the number of rows of B if **transb** = Nag_Trans or Nag_ConjTrans.
Constraint: **n** ≥ 0 .
- 6: **k** – Integer *Input*
On entry: k , the number of columns of A if **transa** = Nag_NoTrans, or the number of rows of A if **transa** = Nag_Trans or Nag_ConjTrans; the number of rows of B if **transb** = Nag_NoTrans, or the number of columns of B if **transb** = Nag_Trans or Nag_ConjTrans.
Constraint: **k** ≥ 0 .
- 7: **alpha** – double *Input*
On entry: the scalar α .
- 8: **a**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **a** must be at least
 $\max(1, \mathbf{pda} \times \mathbf{k})$ when **transa** = Nag_NoTrans and **order** = Nag_ColMajor;
 $\max(1, \mathbf{m} \times \mathbf{pda})$ when **transa** = Nag_NoTrans and **order** = Nag_RowMajor;
 $\max(1, \mathbf{pda} \times \mathbf{m})$ when **transa** = Nag_Trans or Nag_ConjTrans and **order** = Nag_ColMajor;
 $\max(1, \mathbf{k} \times \mathbf{pda})$ when **transa** = Nag_Trans or Nag_ConjTrans and **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 matrix A ; A is m by k if **transa** = Nag_NoTrans, or k by m if **transa** = Nag_Trans or Nag_ConjTrans.
- 9: **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,
if **transa** = Nag_NoTrans, **pda** $\geq \max(1, \mathbf{m})$;
if **transa** = Nag_Trans or Nag_ConjTrans, **pda** $\geq \max(1, \mathbf{k})$;

if **order** = Nag_RowMajor,
 if **transa** = Nag_NoTrans, **pda** \geq max(1, **k**);
 if **transa** = Nag_Trans or Nag_ConjTrans, **pda** \geq max(1, **m**)..

10: **b**[*dim*] – const double

Input

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

max(1, **pdb** \times **n**) when **transb** = Nag_NoTrans and **order** = Nag_ColMajor;
 max(1, **k** \times **pdb**) when **transb** = Nag_NoTrans and **order** = Nag_RowMajor;
 max(1, **pdb** \times **k**) when **transb** = Nag_Trans or Nag_ConjTrans and
order = Nag_ColMajor;
 max(1, **n** \times **pdb**) when **transb** = Nag_Trans or Nag_ConjTrans and
order = Nag_RowMajor.

If **order** = Nag_ColMajor, B_{ij} is stored in **b**[(*j* – 1) \times **pdb** + *i* – 1].

If **order** = Nag_RowMajor, B_{ij} is stored in **b**[(*i* – 1) \times **pdb** + *j* – 1].

On entry: the matrix *B*; *B* is *k* by *n* if **transb** = Nag_NoTrans, or *n* by *k* if **transb** = Nag_Trans or Nag_ConjTrans.

11: **pdb** – Integer

Input

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

Constraints:

if **order** = Nag_ColMajor,
 if **transb** = Nag_NoTrans, **pdb** \geq max(1, **k**);
 if **transb** = Nag_Trans or Nag_ConjTrans, **pdb** \geq max(1, **n**);
 if **order** = Nag_RowMajor,
 if **transb** = Nag_NoTrans, **pdb** \geq max(1, **n**);
 if **transb** = Nag_Trans or Nag_ConjTrans, **pdb** \geq max(1, **k**)..

12: **beta** – double

Input

On entry: the scalar β .

13: **c**[*dim*] – double

Input/Output

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

max(1, **pdc** \times **n**) when **order** = Nag_ColMajor;
 max(1, **m** \times **pdc**) when **order** = Nag_RowMajor.

If **order** = Nag_ColMajor, C_{ij} is stored in **c**[(*j* – 1) \times **pdc** + *i* – 1].

If **order** = Nag_RowMajor, C_{ij} is stored in **c**[(*i* – 1) \times **pdc** + *j* – 1].

On entry: the *m* by *n* matrix *C*.

If **beta** = 0, **c** need not be set.

On exit: the updated matrix *C*.

14: **pdc** – Integer

Input

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

Constraints:

if **order** = Nag_ColMajor, **pdc** \geq max(1, **m**);
 if **order** = Nag_RowMajor, **pdc** \geq max(1, **n**).

15: **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_ENUM_INT_2

On entry, **transa** = $\langle value \rangle$, **k** = $\langle value \rangle$, **pda** = $\langle value \rangle$.

Constraint: if **transa** = Nag_NoTrans, **pda** $\geq \max(1, \mathbf{k})$.

On entry, **transa** = $\langle value \rangle$, **m** = $\langle value \rangle$, **pda** = $\langle value \rangle$.

Constraint: if **transa** = Nag_Trans or Nag_ConjTrans, **pda** $\geq \max(1, \mathbf{m})$.

On entry, **transa** = $\langle value \rangle$, **pda** = $\langle value \rangle$, **k** = $\langle value \rangle$.

Constraint: if **transa** = Nag_Trans or Nag_ConjTrans, **pda** $\geq \max(1, \mathbf{k})$.

On entry, **transa** = $\langle value \rangle$, **pda** = $\langle value \rangle$, **m** = $\langle value \rangle$.

Constraint: if **transa** = Nag_NoTrans, **pda** $\geq \max(1, \mathbf{m})$.

On entry, **transb** = $\langle value \rangle$, **k** = $\langle value \rangle$, **pdb** = $\langle value \rangle$.

Constraint: if **transb** = Nag_NoTrans, **pdb** $\geq \max(1, \mathbf{k})$.

On entry, **transb** = $\langle value \rangle$, **k** = $\langle value \rangle$, **pdb** = $\langle value \rangle$.

Constraint: if **transb** = Nag_Trans or Nag_ConjTrans, **pdb** $\geq \max(1, \mathbf{k})$.

On entry, **transb** = $\langle value \rangle$, **n** = $\langle value \rangle$, **pdb** = $\langle value \rangle$.

Constraint: if **transb** = Nag_NoTrans, **pdb** $\geq \max(1, \mathbf{n})$.

On entry, **transb** = $\langle value \rangle$, **n** = $\langle value \rangle$, **pdb** = $\langle value \rangle$.

Constraint: if **transb** = Nag_Trans or Nag_ConjTrans, **pdb** $\geq \max(1, \mathbf{n})$.

NE_INT

On entry, **k** = $\langle value \rangle$.

Constraint: **k** ≥ 0 .

On entry, **m** = $\langle value \rangle$.

Constraint: **m** ≥ 0 .

On entry, **n** = $\langle value \rangle$.

Constraint: **n** ≥ 0 .

NE_INT_2

On entry, **pdc** = $\langle value \rangle$, **m** = $\langle value \rangle$.

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

On entry, **pdc** = $\langle value \rangle$ and **n** = $\langle value \rangle$.

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

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_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_dgemm (f16yac) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

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

None.

10 Example

This example computes the matrix-matrix product

$$C = \alpha AB + \beta C$$

where

$$A = \begin{pmatrix} 1.0 & 2.0 & 3.0 \\ 3.0 & 4.0 & 5.0 \\ 5.0 & 6.0 & -1.0 \end{pmatrix},$$

$$B = \begin{pmatrix} 1.0 & 2.0 \\ -2.0 & 1.0 \\ 3.0 & -1.0 \end{pmatrix},$$

$$C = \begin{pmatrix} -2.0 & 1.0 \\ 1.0 & 3.0 \\ 2.0 & -1.0 \end{pmatrix},$$

$$\alpha = 1.5 \quad \text{and} \quad \beta = 1.0.$$

10.1 Program Text

```
/* nag_dgemm (f16yac) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

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

```

#include <nagx04.h>

int main(void)
{
    /* Scalars */
    double alpha, beta;
    Integer exit_status, i, j, k, m, n, pda, pdb, pdc;

    /* Arrays */
    double *a = 0, *b = 0, *c = 0;
    char nag_enum_arg[40];

    /* Nag Types */
    NagError fail;
    Nag_OrderType order;
    Nag_TransType transa;
    Nag_TransType transb;

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

    exit_status = 0;
    INIT_FAIL(fail);

    printf("nag_dgemm (f16yac) Example Program Results\n\n");

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif

    /* Read the problem dimensions */
#ifdef _WIN32
    scanf_s("%" NAG_IFMT "%" NAG_IFMT "%" NAG_IFMT "%*[\n] ", &m, &n, &k);
#else
    scanf("%" NAG_IFMT "%" NAG_IFMT "%" NAG_IFMT "%*[\n] ", &m, &n, &k);
#endif

    /* Read the transpose parameters */
#ifdef _WIN32
    scanf_s("%39s%*[\n] ", nag_enum_arg, (unsigned)_countof(nag_enum_arg));
#else
    scanf("%39s%*[\n] ", nag_enum_arg);
#endif
    /* nag_enum_name_to_value (x04nac).
     * Converts NAG enum member name to value
     */
    transa = (Nag_TransType) nag_enum_name_to_value(nag_enum_arg);
#ifdef _WIN32
    scanf_s("%39s%*[\n] ", nag_enum_arg, (unsigned)_countof(nag_enum_arg));
#else
    scanf("%39s%*[\n] ", nag_enum_arg);
#endif
    /* nag_enum_name_to_value (x04nac).
     * Converts NAG enum member name to value
     */
    transb = (Nag_TransType) nag_enum_name_to_value(nag_enum_arg);
    /* Read scalar parameters */
#ifdef _WIN32

```

```

    scanf_s("%lf%lf%*[\n] ", &alpha, &beta);
#else
    scanf("%lf%lf%*[\n] ", &alpha, &beta);
#endif

#ifdef NAG_COLUMN_MAJOR
    pdc = m;
    if (transa == Nag_NoTrans && transb == Nag_NoTrans) {
        pda = m;
        pdb = k;
    }
    else if ((transa == Nag_Trans || transa == Nag_ConjTrans)
             && transb == Nag_NoTrans) {
        pda = k;
        pdb = k;
    }
    else if (transa == Nag_NoTrans &&
             (transb == Nag_Trans || transb == Nag_ConjTrans)) {
        pda = m;
        pdb = n;
    }
    else {
        pda = k;
        pdb = n;
    }
#else
    pdc = n;
    if (transa == Nag_NoTrans && transb == Nag_NoTrans) {
        pda = k;
        pdb = n;
    }
    else if ((transa == Nag_Trans || transa == Nag_ConjTrans)
             && transb == Nag_NoTrans) {
        pda = m;
        pdb = n;
    }
    else if (transa == Nag_NoTrans &&
             (transb == Nag_Trans || transb == Nag_ConjTrans)) {
        pda = k;
        pdb = k;
    }
    else {
        pda = m;
        pdb = k;
    }
#endif

    if (m > 0 && n > 0) {
        /* Allocate memory */
        if (!(a = NAG_ALLOC(m * k, double)) ||
            !(b = NAG_ALLOC(n * k, double)) || !(c = NAG_ALLOC(m * n, double)))
        {
            printf("Allocation failure\n");
            exit_status = -1;
            goto END;
        }
    }
    else {
        printf("Invalid m, n or k\n");
        exit_status = 1;
        return exit_status;
    }

    /* Input matrix A */
    if (transa == Nag_NoTrans) {
        for (i = 1; i <= m; ++i) {
            for (j = 1; j <= k; ++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
    }
    }
    else {
        for (i = 1; i <= k; ++i) {
            for (j = 1; j <= m; ++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
    }
}

/* Input matrix B */
if (transb == Nag_NoTrans) {
    for (i = 1; i <= k; ++i) {
        for (j = 1; j <= n; ++j)
#ifdef _WIN32
            scanf_s("%lf", &B(i, j));
#else
            scanf("%lf", &B(i, j));
#endif
    }
#ifdef _WIN32
    scanf_s("%*[^\\n] ");
#else
    scanf("%*[^\\n] ");
#endif
}
else {
    for (i = 1; i <= n; ++i) {
        for (j = 1; j <= k; ++j)
#ifdef _WIN32
            scanf_s("%lf", &B(i, j));
#else
            scanf("%lf", &B(i, j));
#endif
    }
#ifdef _WIN32
    scanf_s("%*[^\\n] ");
#else
    scanf("%*[^\\n] ");
#endif
}

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

```

```

/* nag_dgemm (f16yac).
 * Matrix-matrix multiply.
 */
nag_dgemm(order, transa, transb, m, n, k, alpha, a, pda,
          b, pdb, beta, c, pdc, &fail);
if (fail.code != NE_NOERROR) {
    printf("Error from nag_dgemm.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print result */
/* 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, c, pdc, "Matrix Matrix Product", 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(b);
    NAG_FREE(c);

    return exit_status;
}

```

10.2 Program Data

```

nag_dgemm (f16yac) Example Program Data
  3 2 3           :Values of m, n, k
  Nag_NoTrans     : transa
  Nag_NoTrans     : transb
  1.5 1.0         : alpha, beta
  1.0 2.0 3.0
  3.0 4.0 5.0
  5.0 6.0 -1.0    :End of matrix A
  1.0 2.0
 -2.0 1.0
  3.0 -1.0        :End of matrix B
 -2.0 1.0
  1.0 3.0
  2.0 -1.0        :End of matrix C

```

10.3 Program Results

nag_dgemm (f16yac) Example Program Results

Matrix Matrix Product		
	1	2
1	7.0000	2.5000
2	16.0000	10.5000
3	-13.0000	24.5000
