

NAG Library Function Document

nag_trans_hessenberg_controller (g13exc)

1 Purpose

nag_trans_hessenberg_controller (g13exc) reduces the matrix pair (B, A) to lower or upper controller Hessenberg form using (and optionally accumulating) the unitary state-space transformations.

2 Specification

```
#include <nag.h>
#include <nagg13.h>

void nag_trans_hessenberg_controller (Integer n, Integer m,
    Nag_ControllerForm reduceto, double a[], Integer tda, double b[],
    Integer tdb, double u[], Integer tdu, NagError *fail)
```

3 Description

nag_trans_hessenberg_controller (g13exc) computes a unitary state-space transformation U , which reduces the matrix pair (B, A) to give a compound matrix in one of the following controller Hessenberg forms:

$$(UB \mid UAU^T) = \left(\begin{array}{cccccc|cccc|cccc|cccc} * & . & . & . & * & * & . & . & . & . & . & . & . & . & . & * \\ & . & & & . & . & & & & & & & & & & . \\ & & . & & . & . & & & & & & & & & & . \\ & & & . & . & . & & & & & & & & & & . \\ * & & & & * & . & & & & & & & & & & . \\ & & & & & * & & & & & & & & & & . \\ & & & & & & . & & & & & & & & & . \\ & & & & & & & . & & & & & & & & . \\ & & & & & & & & . & & & & & & & . \\ & & & & & & & & & * & . & . & . & . & . & * \end{array} \right) \begin{matrix} m \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \end{matrix}$$

if **reduceto** = Nag_UH_Controller, or

$$(UAU^T \mid UB) = \left(\begin{array}{cccccc|cccc|cccc|cccc} * & . & . & * & & & . & . & . & . & . & . & . & . & . \\ . & & & . & & & . & & & & & & & & \\ . & & & & . & & . & & & & & & & & \\ . & & & & & . & . & & & & & & & & \\ . & & & & & & * & & & & & & & & \\ . & & & & & & . & * & & & & & & & \\ . & & & & & & . & . & & . & & & & & \\ . & & & & & & . & . & & . & & & & & \\ . & & & & & & . & . & & . & & & & & \\ * & . & . & . & . & . & . & * & * & . & . & . & . & . & \end{array} \right) \begin{matrix} n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \\ n \end{matrix}$$

if **reduceto** = Nag_LH_Controller. If $m > n$, then the matrix UB is trapezoidal and if $m + 1 \geq n$ then the matrix UAU^T is full.

4 References

van Dooren P and Verhaegen M (1985) On the use of unitary state-space transformations. *In: Contemporary Mathematics on Linear Algebra and its Role in Systems Theory* 47 AMS, Providence

5 Arguments

- 1: **n** – Integer *Input*
On entry: the actual state dimension, n , i.e., the order of the matrix A .
Constraint: $n \geq 1$.
- 2: **m** – Integer *Input*
On entry: the actual input dimension, m .
Constraint: $m \geq 1$.
- 3: **reduceto** – Nag_ControllerForm *Input*
On entry: indicates whether the matrix pair (B, A) is to be reduced to upper or lower controller Hessenberg form as follows:
reduceto = Nag_UH_Controller
 Upper controller Hessenberg form).
reduceto = Nag_LH_Controller
 Lower controller Hessenberg form).
Constraint: **reduceto** = Nag_UH_Controller or Nag_LH_Controller.
- 4: **a**[$n \times \mathbf{tda}$] – double *Input/Output*
Note: the (i, j) th element of the matrix A is stored in **a**[($i - 1$) \times **tda** + $j - 1$].
On entry: the leading n by n part of this array must contain the state transition matrix A to be transformed.
On exit: the leading n by n part of this array contains the transformed state transition matrix UAU^T .
- 5: **tda** – Integer *Input*
On entry: the stride separating matrix column elements in the array **a**.
Constraint: **tda** $\geq n$.
- 6: **b**[$n \times \mathbf{tdb}$] – double *Input/Output*
Note: the (i, j) th element of the matrix B is stored in **b**[($i - 1$) \times **tdb** + $j - 1$].
On entry: the leading n by m part of this array must contain the input matrix B to be transformed.
On exit: the leading n by m part of this array contains the transformed input matrix UB .
- 7: **tdb** – Integer *Input*
On entry: the stride separating matrix column elements in the array **b**.
Constraint: **tdb** $\geq m$.
- 8: **u**[$n \times \mathbf{tdu}$] – double *Input/Output*
Note: the (i, j) th element of the matrix U is stored in **u**[($i - 1$) \times **tdu** + $j - 1$].

On entry: if **u** is not **NULL**, then the leading n by n part of this array must contain either a transformation matrix (e.g., from a previous call to this function) or be initialized as the identity matrix. If this information is not to be input then **u** must be set to **NULL**.

On exit: if **u** is not **NULL**, then the leading n by n part of this array contains the product of the input matrix U and the state-space transformation matrix which reduces the given pair to observer Hessenberg form.

9: **tdu** – Integer *Input*

On entry: the stride separating matrix column elements in the array **u**.

Constraint: **tdu** \geq **n** if **u** is defined.

10: **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_2_INT_ARG_LT

On entry, **tda** = $\langle value \rangle$ while **n** = $\langle value \rangle$. These arguments must satisfy **tda** \geq **n**. On entry **tdb** = $\langle value \rangle$ while **m** = $\langle value \rangle$. These arguments must satisfy **tdb** \geq **m**. On entry **tdu** = $\langle value \rangle$ while **n** = $\langle value \rangle$. These arguments must satisfy **tdu** \geq **n**.

NE_BAD_PARAM

On entry, argument **reduceto** had an illegal value.

NE_INT_ARG_LT

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

Constraint: **m** \geq 1.

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

Constraint: **n** \geq 1.

7 Accuracy

The algorithm is backward stable.

8 Parallelism and Performance

nag_trans_hessenberg_controller (g13exc) is not threaded in any implementation.

9 Further Comments

The algorithm requires $O((n+m)n^2)$ operations (see van Dooren and Verhaegen (1985)).

10 Example

To reduce the matrix pair (B, A) to upper controller Hessenberg form, and return the unitary state-space transformation matrix U .

10.1 Program Text

```

/* nag_trans_hessenberg_controller (g13exc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group
 *
 * Mark 26, 2016.
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagg13.h>

#define A(I, J) a[(I) *tda + J]
#define B(I, J) b[(I) *tdb + J]
#define U(I, J) u[(I) *tdu + J]
int main(void)
{
    Integer exit_status = 0, i, j, m, n, tda, tdb, tdu;
    double *a = 0, *b = 0, one = 1.0, *u = 0, zero = 0.0;
    Nag_ControllerForm reduceto;
    NagError fail;

    INIT_FAIL(fail);

    printf("nag_trans_hessenberg_controller (g13exc) Example Program Results\n");

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

#ifdef _WIN32
    scanf_s("%" NAG_IFMT "%" NAG_IFMT "", &n, &m);
#else
    scanf("%" NAG_IFMT "%" NAG_IFMT "", &n, &m);
#endif
    if (n >= 1 || m >= 1) {
        if (!(a = NAG_ALLOC(n * n, double)) ||
            !(b = NAG_ALLOC(n * m, double)) || !(u = NAG_ALLOC(n * n, double)))
        {
            printf("Allocation failure\n");
            exit_status = -1;
            goto END;
        }
        tda = n;
        tdb = m;
        tdu = n;
    }
    else {
        printf("Invalid n or m.\n");
        exit_status = 1;
        return exit_status;
    }
    reduceto = Nag_UH_Controller;

    for (j = 0; j < n; ++j)
        for (i = 0; i < n; ++i)
#ifdef _WIN32
            scanf_s("%lf", &A(i, j));
#else
            scanf("%lf", &A(i, j));
#endif
        for (j = 0; j < m; ++j)
            for (i = 0; i < n; ++i)
#ifdef _WIN32
                scanf_s("%lf", &B(i, j));
#else
                scanf("%lf", &B(i, j));
#endif
    }
}

```

```

        scanf_s("%lf", &B(i, j));
#else
        scanf("%lf", &B(i, j));
#endif

    if (u) /* Initialize U as the identity matrix. */
        for (i = 0; i < n; ++i) {
            for (j = 0; j < n; ++j)
                U(i, j) = zero;
            U(i, i) = one;
        }

    /* Reduce the pair (B,A) to reduced controller Hessenberg form. */
    /* nag_trans_hessenberg_controller (g13exc).
     * Unitary state-space transformation to reduce (BA) to
     * lower or upper controller Hessenberg form
     */
    nag_trans_hessenberg_controller(n, m, reduceto, a, tda, b, tdb, u, tdu,
                                    &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_trans_hessenberg_controller (g13exc).\n%s\n",
               fail.message);
        exit_status = 1;
        goto END;
    }

    printf("\nThe transformed state transition matrix is\n\n");
    for (i = 0; i < n; ++i) {
        for (j = 0; j < n; ++j)
            printf("%8.4f ", A(i, j));
        printf("\n");
    }

    printf("\nThe transformed input matrix is\n\n");
    for (i = 0; i < n; ++i) {
        for (j = 0; j < m; ++j)
            printf("%8.4f ", B(i, j));
        printf("\n");
    }
    if (u) {
        printf("\nThe matrix that reduces (B,A) to ");
        printf("controller Hessenberg form is\n\n");
        for (i = 0; i < n; ++i) {
            for (j = 0; j < n; ++j)
                printf("%8.4f ", U(i, j));
            printf("\n");
        }
    }
END:
    NAG_FREE(a);
    NAG_FREE(b);
    NAG_FREE(u);
    return exit_status;
}

```

10.2 Program Data

nag_trans_hessenberg_controller (g13exc) Example Program Data

6	3				
35.0	1.0	6.0	26.0	19.0	24.0
3.0	32.0	7.0	21.0	23.0	25.0
31.0	9.0	2.0	22.0	27.0	20.0
8.0	28.0	33.0	17.0	10.0	15.0
30.0	5.0	34.0	12.0	14.0	16.0
4.0	36.0	29.0	13.0	18.0	11.0
1.0	5.0	11.0			

```

-1.0   4.0  11.0
-5.0   1.0   9.0
-11.0 -4.0   5.0
-19.0 -11.0 -1.0
-29.0 -20.0 -9.0

```

10.3 Program Results

nag_trans_hessenberg_controller (g13exc) Example Program Results

The transformed state transition matrix is

```

60.3649  58.8853   5.0480  -5.4406   2.1382  -7.3870
54.5832  33.1865  36.5234   6.3272  -3.1377   8.8154
17.6406  21.4501 -13.5942   0.5417   1.6926   0.0786
-9.0567  10.7202   0.3531   1.5444  -1.2846  24.6407
 0.0000   6.8796 -20.1372  -2.6440   2.4983 -21.8071
 0.0000   0.0000   0.0000  -0.0000   0.0000  27.0000

```

The transformed input matrix is

```

-16.8819  -8.8260  13.9202
 0.0000  13.8240  39.9205
 0.0000   0.0000   4.1928
 0.0000   0.0000   0.0000
 0.0000   0.0000   0.0000
 0.0000   0.0000   0.0000

```

The matrix that reduces (B,A) to controller Hessenberg form is

```

-0.0592  -0.2962  -0.6516   0.0592  -0.2369  -0.6516
-0.3995  -0.1168   0.2350  -0.7579  -0.4406  -0.0543
-0.5311  -0.5286  -0.3131   0.1029   0.2119   0.5339
-0.2594   0.5309  -0.3641  -0.3950   0.5927  -0.1051
 0.6357  -0.0637  -0.4542  -0.4149  -0.1423   0.4394
-0.2887   0.5774  -0.2887   0.2887  -0.5774   0.2887

```
