

NAG Library Routine Document

F01JCF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of ***bold italicised*** terms and other implementation-dependent details.

1 Purpose

F01JCF computes an estimate of the absolute condition number of a matrix function f at a real n by n matrix A in the 1-norm, using analytical derivatives of f you have supplied.

2 Specification

```
SUBROUTINE F01JCF (N, A, LDA, F, IUSER, RUSER, IFLAG, CONDA, NORMA,      &
                  NORMFA, IFAIL)
INTEGER              N, LDA, IUSER(*), IFLAG, IFAIL
REAL (KIND=nag_wp)  A(LDA,*), RUSER(*), CONDA, NORMA, NORMFA
EXTERNAL             F
```

3 Description

The absolute condition number of f at A , $\text{cond}_{\text{abs}}(f, A)$ is given by the norm of the Fréchet derivative of f , $L(A)$, which is defined by

$$\|L(X)\| := \max_{E \neq 0} \frac{\|L(X, E)\|}{\|E\|},$$

where $L(X, E)$ is the Fréchet derivative in the direction E . $L(X, E)$ is linear in E and can therefore be written as

$$\text{vec}(L(X, E)) = K(X)\text{vec}(E),$$

where the vec operator stacks the columns of a matrix into one vector, so that $K(X)$ is $n^2 \times n^2$. F01JCF computes an estimate γ such that $\gamma \leq \|K(X)\|_1$, where $\|K(X)\|_1 \in [n^{-1}\|L(X)\|_1, n\|L(X)\|_1]$. The relative condition number can then be computed via

$$\text{cond}_{\text{rel}}(f, A) = \frac{\text{cond}_{\text{abs}}(f, A)\|A\|_1}{\|f(A)\|_1}.$$

The algorithm used to find γ is detailed in Section 3.4 of Higham (2008).

The function f , and the derivatives of f , are returned by subroutine F which, given an integer m , evaluates $f^{(m)}(z_i)$ at a number of (generally complex) points z_i , for $i = 1, 2, \dots, n_z$. For any z on the real line, $f(z)$ must also be real. F01JCF is therefore appropriate for routines that can be evaluated on the complex plane and whose derivatives, of arbitrary order, can also be evaluated on the complex plane.

4 References

Higham N J (2008) *Functions of Matrices: Theory and Computation* SIAM, Philadelphia, PA, USA

5 Arguments

1: N – INTEGER *Input*
On entry: n , the order of the matrix A .
Constraint: $N \geq 0$.

- 2: A(LDA,*) – REAL (KIND=nag_wp) array Input/Output
Note: the second dimension of the array A must be at least N.
On entry: the n by n matrix A .
On exit: the n by n matrix, $f(A)$.
- 3: LDA – INTEGER Input
On entry: the first dimension of the array A as declared in the (sub)program from which F01JCF is called.
Constraint: $LDA \geq N$.
- 4: F – SUBROUTINE, supplied by the user. External Procedure
 Given an integer m , the subroutine F evaluates $f^{(m)}(z_i)$ at a number of points z_i .

The specification of F is:

```
SUBROUTINE F (M, IFLAG, NZ, Z, FZ, IUSER, RUSER)
  INTEGER          M, IFLAG, NZ, IUSER(*)
  REAL (KIND=nag_wp) RUSER(*)
  COMPLEX (KIND=nag_wp) Z(NZ), FZ(NZ)
```

- 1: M – INTEGER Input
On entry: the order, m , of the derivative required.
 If $M = 0$, $f(z_i)$ should be returned. For $M > 0$, $f^{(m)}(z_i)$ should be returned.
- 2: IFLAG – INTEGER Input/Output
On entry: IFLAG will be zero.
On exit: IFLAG should either be unchanged from its entry value of zero, or may be set nonzero to indicate that there is a problem in evaluating the function $f(z)$; for instance $f(z)$ may not be defined. If IFLAG is returned as nonzero then F01JCF will terminate the computation, with IFAIL = 3.
- 3: NZ – INTEGER Input
On entry: n_z , the number of function or derivative values required.
- 4: Z(NZ) – COMPLEX (KIND=nag_wp) array Input
On entry: the n_z points z_1, z_2, \dots, z_{n_z} at which the function f is to be evaluated.
- 5: FZ(NZ) – COMPLEX (KIND=nag_wp) array Output
On exit: the n_z function or derivative values. $FZ(i)$ should return the value $f^{(m)}(z_i)$, for $i = 1, 2, \dots, n_z$. If z_i lies on the real line, then so must $f^{(m)}(z_i)$.
- 6: IUSER(*) – INTEGER array User Workspace
 7: RUSER(*) – REAL (KIND=nag_wp) array User Workspace
 F is called with the arguments IUSER and RUSER as supplied to F01JCF. You should use the arrays IUSER and RUSER to supply information to F.

F must either be a module subprogram USED by, or declared as EXTERNAL in, the (sub) program from which F01JCF is called. Arguments denoted as *Input* must **not** be changed by this procedure.

- 5: IUSER(*) – INTEGER array *User Workspace*
 6: RUSER(*) – REAL (KIND=nag_wp) array *User Workspace*
 IUSER and RUSER are not used by F01JCF, but are passed directly to F and should be used to pass information to this routine.
- 7: IFLAG – INTEGER *Output*
On exit: IFLAG = 0, unless IFLAG has been set nonzero inside F, in which case IFLAG will be the value set and IFAIL will be set to IFAIL = 3.
- 8: CONDA – REAL (KIND=nag_wp) *Output*
On exit: an estimate of the absolute condition number of f at A .
- 9: NORMA – REAL (KIND=nag_wp) *Output*
On exit: the 1-norm of A .
- 10: NORMFA – REAL (KIND=nag_wp) *Output*
On exit: the 1-norm of $f(A)$.
- 11: IFAIL – INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this argument you should refer to Section 3.4 in How to Use the NAG Library and its Documentation for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this argument, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

An internal error occurred when estimating the norm of the Fréchet derivative of f at A . Please contact NAG.

IFAIL = 2

An internal error occurred when evaluating the matrix function $f(A)$. You can investigate further by calling F01EMF with the matrix A and the function f .

IFAIL = 3

IFLAG has been set nonzero by the user-supplied subroutine.

IFAIL = -1

On entry, $N < 0$.

Input argument number $\langle value \rangle$ is invalid.

IFAIL = -3

On entry, argument LDA is invalid.
Constraint: $LDA \geq N$.

IFAIL = -99

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

See Section 3.9 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -399

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

See Section 3.8 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -999

Dynamic memory allocation failed.

See Section 3.7 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

F01JCF uses the norm estimation routine F04YDF to estimate a quantity γ , where $\gamma \leq \|K(X)\|_1$ and $\|K(X)\|_1 \in [n^{-1}\|L(X)\|_1, n\|L(X)\|_1]$. For further details on the accuracy of norm estimation, see the documentation for F04YDF.

8 Parallelism and Performance

F01JCF is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library. In these implementations, this routine may make calls to the user-supplied functions from within an OpenMP parallel region. Thus OpenMP directives within the user functions can only be used if you are compiling the user-supplied function and linking the executable in accordance with the instructions in the Users' Note for your implementation. The user workspace arrays IUSER and RUSER are classified as OpenMP shared memory and use of IUSER and RUSER has to take account of this in order to preserve thread safety whenever information is written back to either of these arrays. If at all possible, it is recommended that these arrays are only used to supply read-only data to the user functions when a multithreaded implementation is being used.

F01JCF 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 routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The matrix function is computed using the underlying matrix function routine F01EMF. Approximately $6n^2$ of real allocatable memory is required by the routine, in addition to the memory used by the underlying matrix function routine.

If only $f(A)$ is required, without an estimate of the condition number, then it is far more efficient to use the underlying matrix function routine directly.

The complex analogue of this routine is F01KCF.

10 Example

This example estimates the absolute and relative condition numbers of the matrix function e^{2A} where

$$A = \begin{pmatrix} 0 & -1 & -1 & 1 \\ -2 & 0 & 1 & -1 \\ 2 & -1 & 2 & -2 \\ -1 & -2 & 0 & -1 \end{pmatrix}.$$

10.1 Program Text

```
! F01JCF Example Program Text
! Mark 26 Release. NAG Copyright 2016.

Module f01jcfe_mod

! .. Use Statements ..
Use nag_library, Only: nag_wp
! .. Implicit None Statement ..
Implicit None
! .. Accessibility Statements ..
Private
Public                                :: fexp2
Contains
Subroutine fexp2(m,iflag,nz,z,fz,iuser,ruser)

! .. Scalar Arguments ..
Integer, Intent (Inout)      :: iflag
Integer, Intent (In)         :: m, nz
! .. Array Arguments ..
Complex (Kind=nag_wp), Intent (Out) :: fz(nz)
Complex (Kind=nag_wp), Intent (In)  :: z(nz)
Real (Kind=nag_wp), Intent (Inout)  :: ruser(*)
Integer, Intent (Inout)           :: iuser(*)
! .. Intrinsic Procedures ..
Intrinsic                      :: cmplx, exp
! .. Executable Statements ..
Continue
fz(1:nz) = (cmplx(2.0E0_nag_wp,0.0_nag_wp,kind=nag_wp)**m)*      &
exp((2.0E0_nag_wp,0.0E0_nag_wp)*z(1:nz))
! Set iflag nonzero to terminate execution for any reason.
iflag = 0
Return
End Subroutine fexp2
End Module f01jcfe_mod
Program f01jcfe

! F01JCF Example Main Program

! .. Use Statements ..
Use nag_library, Only: f01jcf, nag_wp, x02ajf, x04caf
Use f01jcfe_mod, Only: fexp2
! .. Implicit None Statement ..
Implicit None
! .. Parameters ..
Integer, Parameter          :: nin = 5, nout = 6
! .. Local Scalars ..
Real (Kind=nag_wp)          :: conda, cond_rel, eps, norma, normfa
Integer                      :: i, ifail, iflag, lda, n
! .. Local Arrays ..
Real (Kind=nag_wp), Allocatable :: a(:, :)
Real (Kind=nag_wp)              :: ruser(1)
Integer                          :: iuser(1)
! .. Executable Statements ..
Write (nout,*) 'F01JCF Example Program Results'
Write (nout,*)
Flush (nout)

! Skip heading in data file
```

```

      Read (nin,*)
      Read (nin,*) n

      lda = n
      Allocate (a(lda,n))

!      Read A from data file
      Read (nin,*)(a(i,1:n),i=1,n)

!      Display A
      ifail = 0
      Call x04caf('G','N',n,n,a,lda,'A',ifail)

!      Find absolute condition number estimate
      ifail = 0
      Call f01jcf(n,a,lda,fexp2,iuser,ruser,iflag,conda,norma,normfa,ifail)

      If (ifail==0) Then
!      Print solution
      Write (nout,*)
      Write (nout,*) 'F(A) = exp(2A)'
      Write (nout,99999) 'Estimated absolute condition number is: ', conda

!      Find relative condition number estimate
      eps = x02ajf()
      If (normfa>eps) Then
        cond_rel = conda*norma/normfa
        Write (nout,99999) 'Estimated relative condition number is: ',      &
          cond_rel
      Else
        Write (nout,99998) 'The estimated norm of f(A) is effectively zero', &
          'and so the relative condition number is undefined.'
      End If

      End If

99999 Format (1X,A,F7.2)
99998 Format (/ ,1X,A,/ ,1X,A)
      End Program f01jcfe

```

10.2 Program Data

F01JCF Example Program Data

```

4                               :Value of N

0.0   -1.0   -1.0    1.0
-2.0   0.0    1.0   -1.0
2.0   -1.0    2.0   -2.0
-1.0  -2.0    0.0   -1.0 :End of matrix A

```

10.3 Program Results

F01JCF Example Program Results

A				
	1	2	3	4
1	0.0000	-1.0000	-1.0000	1.0000
2	-2.0000	0.0000	1.0000	-1.0000
3	2.0000	-1.0000	2.0000	-2.0000
4	-1.0000	-2.0000	0.0000	-1.0000

```

F(A) = exp(2A)
Estimated absolute condition number is: 183.90
Estimated relative condition number is: 13.90

```
