

NAG Library Routine Document

F04BCF

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

F04BCF computes the solution to a real system of linear equations $AX = B$, where A is an n by n tridiagonal matrix and X and B are n by r matrices. An estimate of the condition number of A and an error bound for the computed solution are also returned.

2 Specification

```
SUBROUTINE F04BCF (N, NRHS, DL, D, DU, DU2, IPIV, B, LDB, RCOND, ERRBND,      &
                  IFAIL)
INTEGER          N, NRHS, IPIV(N), LDB, IFAIL
REAL (KIND=nag_wp) DL(*), D(*), DU(*), DU2(N-2), B(LDB,*), RCOND,      &
                  ERRBND
```

3 Description

The LU decomposition with partial pivoting and row interchanges is used to factor A as $A = PLU$, where P is a permutation matrix, L is unit lower triangular with at most one nonzero subdiagonal element, and U is an upper triangular band matrix with two superdiagonals. The factored form of A is then used to solve the system of equations $AX = B$.

Note that the equations $A^T X = B$ may be solved by interchanging the order of the arguments DU and DL .

4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia <http://www.netlib.org/lapack/lug>

Higham N J (2002) *Accuracy and Stability of Numerical Algorithms* (2nd Edition) SIAM, Philadelphia

5 Arguments

- 1: N – INTEGER *Input*
On entry: the number of linear equations n , i.e., the order of the matrix A .
Constraint: $N \geq 0$.
- 2: NRHS – INTEGER *Input*
On entry: the number of right-hand sides r , i.e., the number of columns of the matrix B .
Constraint: $\text{NRHS} \geq 0$.
- 3: DL(*) – REAL (KIND=nag_wp) array *Input/Output*
Note: the dimension of the array DL must be at least $\max(1, N - 1)$.
On entry: must contain the $(n - 1)$ subdiagonal elements of the matrix A .
On exit: if $\text{IFAIL} \geq 0$, DL is overwritten by the $(n - 1)$ multipliers that define the matrix L from the LU factorization of A .

- 4: D(*) – REAL (KIND=nag_wp) array Input/Output
Note: the dimension of the array D must be at least $\max(1, N)$.
On entry: must contain the n diagonal elements of the matrix A .
On exit: if $IFAIL \geq 0$, D is overwritten by the n diagonal elements of the upper triangular matrix U from the LU factorization of A .
- 5: DU(*) – REAL (KIND=nag_wp) array Input/Output
Note: the dimension of the array DU must be at least $\max(1, N - 1)$.
On entry: must contain the $(n - 1)$ superdiagonal elements of the matrix A
On exit: if $IFAIL \geq 0$, DU is overwritten by the $(n - 1)$ elements of the first superdiagonal of U .
- 6: DU2($N - 2$) – REAL (KIND=nag_wp) array Output
On exit: if $IFAIL \geq 0$, DU2 returns the $(n - 2)$ elements of the second superdiagonal of U .
- 7: IPIV(N) – INTEGER array Output
On exit: if $IFAIL \geq 0$, the pivot indices that define the permutation matrix P ; at the i th step row i of the matrix was interchanged with row $IPIV(i)$. $IPIV(i)$ will always be either i or $(i + 1)$; $IPIV(i) = i$ indicates a row interchange was not required.
- 8: B(LDB, *) – REAL (KIND=nag_wp) array Input/Output
Note: the second dimension of the array B must be at least $\max(1, NRHS)$.
On entry: the n by r matrix of right-hand sides B .
On exit: if $IFAIL = 0$ or $N + 1$, the n by r solution matrix X .
- 9: LDB – INTEGER Input
On entry: the first dimension of the array B as declared in the (sub)program from which F04BCF is called.
Constraint: $LDB \geq \max(1, N)$.
- 10: RCOND – REAL (KIND=nag_wp) Output
On exit: if no constraints are violated, an estimate of the reciprocal of the condition number of the matrix A , computed as $RCOND = 1 / (\|A\|_1 \|A^{-1}\|_1)$.
- 11: ERRBND – REAL (KIND=nag_wp) Output
On exit: if $IFAIL = 0$ or $N + 1$, an estimate of the forward error bound for a computed solution \hat{x} , such that $\|\hat{x} - x\|_1 / \|x\|_1 \leq ERRBND$, where \hat{x} is a column of the computed solution returned in the array B and x is the corresponding column of the exact solution X . If RCOND is less than **machine precision**, then ERRBND is returned as unity.
- 12: 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 > 0 and IFAIL = N

Diagonal element $\langle value \rangle$ of the upper triangular factor is zero. The factorization has been completed, but the solution could not be computed.

IFAIL = N + 1

A solution has been computed, but RCOND is less than *machine precision* so that the matrix A is numerically singular.

IFAIL = -1

On entry, N = $\langle value \rangle$.
Constraint: $N \geq 0$.

IFAIL = -2

On entry, NRHS = $\langle value \rangle$.
Constraint: $NRHS \geq 0$.

IFAIL = -9

On entry, LDB = $\langle value \rangle$ and N = $\langle value \rangle$.
Constraint: $LDB \geq \max(1, N)$.

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.

The integer allocatable memory required is N, and the real allocatable memory required is $2 \times N$. In this case the factorization and the solution X have been computed, but RCOND and ERRBND have not been computed.

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

7 Accuracy

The computed solution for a single right-hand side, \hat{x} , satisfies an equation of the form

$$(A + E)\hat{x} = b,$$

where

$$\|E\|_1 = O(\epsilon)\|A\|_1$$

and ϵ is the *machine precision*. An approximate error bound for the computed solution is given by

$$\frac{\|\hat{x} - x\|_1}{\|x\|_1} \leq \kappa(A) \frac{\|E\|_1}{\|A\|_1},$$

where $\kappa(A) = \|A^{-1}\|_1 \|A\|_1$, the condition number of A with respect to the solution of the linear equations. F04BCF uses the approximation $\|E\|_1 = \epsilon \|A\|_1$ to estimate ERRBND. See Section 4.4 of Anderson *et al.* (1999) for further details.

8 Parallelism and Performance

F04BCF 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 total number of floating-point operations required to solve the equations $AX = B$ is proportional to nr . The condition number estimation typically requires between four and five solves and never more than eleven solves, following the factorization.

In practice the condition number estimator is very reliable, but it can underestimate the true condition number; see Section 15.3 of Higham (2002) for further details.

The complex analogue of F04BCF is F04CCF.

10 Example

This example solves the equations

$$AX = B,$$

where A is the tridiagonal matrix

$$A = \begin{pmatrix} 3.0 & 2.1 & 0 & 0 & 0 \\ 3.4 & 2.3 & -1.0 & 0 & 0 \\ 0 & 3.6 & -5.0 & 1.9 & 0 \\ 0 & 0 & 7.0 & -0.9 & 8.0 \\ 0 & 0 & 0 & -6.0 & 7.1 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 2.7 & 6.6 \\ -0.5 & 10.8 \\ 2.6 & -3.2 \\ 0.6 & -11.2 \\ 2.7 & 19.1 \end{pmatrix}.$$

An estimate of the condition number of A and an approximate error bound for the computed solutions are also printed.

10.1 Program Text

Program f04bcfe

```
!      F04BCF Example Program Text
!
!      Mark 26 Release. NAG Copyright 2016.
!
!      .. Use Statements ..
!      Use nag_library, Only: f04bcf, nag_wp, x04caf
!      .. Implicit None Statement ..
!      Implicit None
!      .. Parameters ..
!      Integer, Parameter          :: nin = 5, nout = 6
!      .. Local Scalars ..
!      Real (Kind=nag_wp)         :: errbnd, rcond
!      Integer                    :: i, ierr, ifail, ldb, n, nrhs
```

```

!      .. Local Arrays ..
      Real (Kind=nag_wp), Allocatable :: b(:, :), d(:), dl(:), du(:), du2(:)
      Integer, Allocatable             :: ipiv(:)
!      .. Executable Statements ..
      Write (nout,*) 'F04BCF Example Program Results'
      Write (nout,*)
      Flush (nout)
!      Skip heading in data file
      Read (nin,*)
      Read (nin,*) n, nrhs
      ldb = n
      Allocate (b(ldb,nrhs),d(n),dl(n-1),du(n-1),du2(n-2),ipiv(n))
!      Read A and B from data file

      Read (nin,*) du(1:n-1)
      Read (nin,*) d(1:n)
      Read (nin,*) dl(1:n-1)
      Read (nin,*)(b(i,1:nrhs),i=1,n)

!      Solve the equations AX = B for X

!      ifail: behaviour on error exit
!              =0 for hard exit, =1 for quiet-soft, =-1 for noisy-soft
      ifail = 1
      Call f04bcf(n,nrhs,dl,d,du,du2,ipiv,b,ldb,rcond,errbnd,ifail)

      If (ifail==0) Then
!          Print solution, estimate of condition number and approximate
!          error bound

          ierr = 0
          Call x04caf('General',' ',n,nrhs,b,ldb,'Solution',ierr)

          Write (nout,*)
          Write (nout,*) 'Estimate of condition number'
          Write (nout,99999) 1.0E0_nag_wp/rcond
          Write (nout,*)
          Write (nout,*) 'Estimate of error bound for computed solutions'
          Write (nout,99999) errbnd
      Else If (ifail==n+1) Then
!          Matrix A is numerically singular. Print estimate of
!          reciprocal of condition number and solution

          Write (nout,*)
          Write (nout,*) 'Estimate of reciprocal of condition number'
          Write (nout,99999) rcond

          Write (nout,*)
          Flush (nout)
          ierr = 0
          Call x04caf('General',' ',n,nrhs,b,ldb,'Solution',ierr)

      Else If (ifail>0 .And. ifail<=n) Then
!          The upper triangular matrix U is exactly singular. Print
!          details of factorization

          Write (nout,*) 'Details of factorization'
          Write (nout,*)
          Write (nout,*) ' Second superdiagonal of U'
          Write (nout,99998) du2(1:n-2)
          Write (nout,*)
          Write (nout,*) ' First superdiagonal of U'
          Write (nout,99998) du(1:n-1)
          Write (nout,*)
          Write (nout,*) ' Main diagonal of U'
          Write (nout,99998) d(1:n)
          Write (nout,*)
          Write (nout,*) ' Multipliers'
          Write (nout,99998) dl(1:n-1)
          Write (nout,*)
          Write (nout,*) ' Vector of interchanges'

```

```

      Write (nout,99997) ipiv(1:n)
    Else
      Write (nout,99996) ifail
    End If

99999 Format (6X,1P,E9.1)
99998 Format (1X,8F9.4)
99997 Format (1X,8I9)
99996 Format (1X,' ** F04BCF returned with IFAIL = ',I5)
    End Program f04bcfe

```

10.2 Program Data

F04BCF Example Program Data

```

5      2      : n, nrhs

      2.1 -1.0  1.9  8.0 : superdiagonal du
3.0    2.3 -5.0 -0.9  7.1 : diagonal d
3.4    3.6  7.0 -6.0      : subdiagonal dl

2.7    6.6
-0.5   10.8
2.6    -3.2
0.6   -11.2
2.7   19.1      : matrix B

```

10.3 Program Results

F04BCF Example Program Results

Solution

	1	2
1	-4.0000	5.0000
2	7.0000	-4.0000
3	3.0000	-3.0000
4	-4.0000	-2.0000
5	-3.0000	1.0000

Estimate of condition number
9.3E+01

Estimate of error bound for computed solutions
1.0E-14
