

NAG Library Routine Document

F07HFF (DPBEQU)

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

F07HFF (DPBEQU) computes a diagonal scaling matrix S intended to equilibrate a real n by n symmetric positive definite band matrix A , with bandwidth $(2k_d + 1)$, and reduce its condition number.

2 Specification

```
SUBROUTINE F07HFF (UPLO, N, KD, AB, LDAB, S, SCOND, AMAX, INFO)
  INTEGER          N, KD, LDAB, INFO
  REAL (KIND=nag_wp) AB(LDAB,*), S(N), SCOND, AMAX
  CHARACTER(1)     UPLO
```

The routine may be called by its LAPACK name *dpbequ*.

3 Description

F07HFF (DPBEQU) computes a diagonal scaling matrix S chosen so that

$$s_j = 1/\sqrt{a_{jj}}.$$

This means that the matrix B given by

$$B = SAS,$$

has diagonal elements equal to unity. This in turn means that the condition number of B , $\kappa_2(B)$, is within a factor n of the matrix of smallest possible condition number over all possible choices of diagonal scalings (see Corollary 7.6 of Higham (2002)).

4 References

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

5 Arguments

- 1: UPLO – CHARACTER(1) *Input*
On entry: indicates whether the upper or lower triangular part of A is stored in the array AB, as follows:
UPLO = 'U'
The upper triangle of A is stored.
UPLO = 'L'
The lower triangle of A is stored.
Constraint: UPLO = 'U' or 'L'.
- 2: N – INTEGER *Input*
On entry: n , the order of the matrix A .
Constraint: $N \geq 0$.

- 3: KD – INTEGER *Input*
On entry: k_d , the number of superdiagonals of the matrix A if UPLO = 'U', or the number of subdiagonals if UPLO = 'L'.
Constraint: $KD \geq 0$.
- 4: AB(LDAB,*) – REAL (KIND=nag_wp) array *Input*
Note: the second dimension of the array AB must be at least $\max(1, N)$.
On entry: the upper or lower triangle of the symmetric positive definite band matrix A whose scaling factors are to be computed.
The matrix is stored in rows 1 to $k_d + 1$, more precisely,
if UPLO = 'U', the elements of the upper triangle of A within the band must be stored with element A_{ij} in $AB(k_d + 1 + i - j, j)$ for $\max(1, j - k_d) \leq i \leq j$;
if UPLO = 'L', the elements of the lower triangle of A within the band must be stored with element A_{ij} in $AB(1 + i - j, j)$ for $j \leq i \leq \min(n, j + k_d)$.
Only the elements of the array AB corresponding to the diagonal elements of A are referenced. (Row $(k_d + 1)$ of AB when UPLO = 'U', row 1 of AB when UPLO = 'L'.)
- 5: LDAB – INTEGER *Input*
On entry: the first dimension of the array AB as declared in the (sub)program from which F07HFF (DPBEQU) is called.
Constraint: $LDAB \geq KD + 1$.
- 6: S(N) – REAL (KIND=nag_wp) array *Output*
On exit: if INFO = 0, S contains the diagonal elements of the scaling matrix S .
- 7: SCOND – REAL (KIND=nag_wp) *Output*
On exit: if INFO = 0, SCOND contains the ratio of the smallest value of S to the largest value of S. If $SCOND \geq 0.1$ and AMAX is neither too large nor too small, it is not worth scaling by S .
- 8: AMAX – REAL (KIND=nag_wp) *Output*
On exit: $\max |a_{ij}|$. If AMAX is very close to overflow or underflow, the matrix A should be scaled.
- 9: INFO – INTEGER *Output*
On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

INFO < 0

If INFO = $-i$, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO > 0

The $\langle value \rangle$ th diagonal element of A is not positive (and hence A cannot be positive definite).

7 Accuracy

The computed scale factors will be close to the exact scale factors.

8 Parallelism and Performance

F07HFF (DPBEQU) is not threaded in any implementation.

9 Further Comments

The complex analogue of this routine is F07HTF (ZPBEQU).

10 Example

This example equilibrates the symmetric positive definite matrix A given by

$$A = \begin{pmatrix} 5.49 & 2.68 \times 10^{10} & 0 & 0 \\ 2.68 \times 10^{10} & 5.63 \times 10^{20} & -2.39 \times 10^{10} & 0 \\ 0 & -2.39 \times 10^{10} & 2.60 & -2.22 \\ 0 & 0 & -2.22 & 5.17 \end{pmatrix}.$$

Details of the scaling factors and the scaled matrix are output.

10.1 Program Text

```

Program f07hffe

!      F07HFF Example Program Text

!      Mark 26 Release. NAG Copyright 2016.

!      .. Use Statements ..
      Use nag_library, Only: dpbequ, dscal, f06fcf, nag_wp, x02ajf, x02amf,      &
                               x02bhf, x04cef
!      .. Implicit None Statement ..
      Implicit None
!      .. Parameters ..
      Real (Kind=nag_wp), Parameter      :: one = 1.0_nag_wp
      Real (Kind=nag_wp), Parameter      :: thresh = 0.1_nag_wp
      Integer, Parameter                  :: nin = 5, nout = 6
      Character (1), Parameter            :: uplo = 'U'
!      .. Local Scalars ..
      Real (Kind=nag_wp)                  :: amax, big, scond, small
      Integer                              :: i, i0, i1, ifail, ilen, info, j, kd, &
                                          ldab, n
!      .. Local Arrays ..
      Real (Kind=nag_wp), Allocatable     :: ab(:, :), s(:)
!      .. Intrinsic Procedures ..
      Intrinsic                           :: max, min, real
!      .. Executable Statements ..
      Write (nout,*) 'F07HFF Example Program Results'
      Write (nout,*)
      Flush (nout)
!      Skip heading in data file
      Read (nin,*)
      Read (nin,*) n, kd
      ldab = kd + 1
      Allocate (ab(ldab,n),s(n))

!      Read the upper or lower triangular part of the band matrix A
!      from data file

      If (uplo=='U') Then
        Do i = 1, n
          Read (nin,*)(ab(kd+1+i-j,j),j=i,min(n,i+kd))
        End Do
      Else If (uplo=='L') Then
        Do i = 1, n
          Read (nin,*)(ab(1+i-j,j),j=max(1,i-kd),i)
        End Do
      End If

```

```

!      Print the matrix A

!      ifail: behaviour on error exit
!      =0 for hard exit, =1 for quiet-soft, =-1 for noisy-soft
      ifail = 0
      If (uplo=='U') Then
        Call x04cef(n,n,0,kd,ab,ldab,'Matrix A',ifail)
      Else If (uplo=='L') Then
        Call x04cef(n,n,kd,0,ab,ldab,'Matrix A',ifail)
      End If

      Write (nout,*)

!      Compute diagonal scaling factors
!      The NAG name equivalent of dpbequ is f07hff
      Call dpbequ(uplo,n,kd,ab,ldab,s,scond,amax,info)

      If (info>0) Then
        Write (nout,99999) 'Diagonal element', info, ' of A is non positive'
      Else

!      Print SCND, AMAX and the scale factors

        Write (nout,99998) 'SCND =', sconf, ', AMAX =', amax
        Write (nout,*)
        Write (nout,*) 'Diagonal scaling factors'
        Write (nout,99997) s(1:n)
        Write (nout,*)
        Flush (nout)

!      Compute values close to underflow and overflow

        small = x02amf()/(x02ajf()*real(x02bhf(),kind=nag_wp))
        big = one/small
        If ((scond<thresh) .Or. (amax<small) .Or. (amax>big)) Then

!      Scale A
        If (uplo=='U') Then

!      The NAG name equivalent of dscal is f06edf
          Do j = 1, n
            i0 = max(1,j-kd)
            i1 = 1 + i0 - (j-kd)
            ilen = j - i0 + 1
            Call dscal(ilen,s(j),ab(i1,j),1)
            Call f06fcf(ilen,s(i0),1,ab(i1,j),1)
          End Do

          Else If (uplo=='L') Then
            Do j = 1, n
              i1 = 1
              ilen = min(n,j+kd) - j + 1
              Call dscal(ilen,s(j),ab(i1,j),1)
              Call f06fcf(ilen,s(j),1,ab(i1,j),1)
            End Do
          End If

!      Print the scaled matrix

        ifail = 0
        If (uplo=='U') Then
          Call x04cef(n,n,0,kd,ab,ldab,'Scaled matrix',ifail)
        Else If (uplo=='L') Then
          Call x04cef(n,n,kd,0,ab,ldab,'Scaled matrix',ifail)
        End If
      End If
    End If
  End If

```

```

99999 Format (1X,A,I4,A)
99998 Format (1X,2(A,1P,E8.1))
99997 Format ((1X,1P,7E11.1))
      End Program f07hffe

```

10.2 Program Data

F07HFF Example Program Data

```

4 1                                     :Values of N and KD
5.49E+00  2.68E+10
          5.63E+20 -2.39E+10
                    2.60E+00 -2.22E+00
                              5.17E+00 :End of matrix A

```

10.3 Program Results

F07HFF Example Program Results

Matrix A

	1	2	3	4
1	5.4900E+00	2.6800E+10		
2		5.6300E+20	-2.3900E+10	
3			2.6000E+00	-2.2200E+00
4				5.1700E+00

SCOND = 6.8E-11, AMAX = 5.6E+20

Diagonal scaling factors

4.3E-01	4.2E-11	6.2E-01	4.4E-01
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Scaled matrix

	1	2	3	4
1	1.0000	0.4821		
2		1.0000	-0.6247	
3			1.0000	-0.6055
4				1.0000
