NAG Library Routine Document

F06WPF (ZTFSM)

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

F06WPF (ZTFSM) performs one of the matrix-matrix operations

$$\begin{array}{ll} B \leftarrow \alpha A^{-1}B, & B \leftarrow \alpha A^{-\mathrm{H}}B, \\ B \leftarrow \alpha BA^{-1} & \text{or} & B \leftarrow \alpha BA^{-\mathrm{H}}, \end{array}$$

where A is a complex triangular matrix stored in Rectangular Full Packed (RFP) format, B is an m by n complex matrix, and α is a complex scalar. A^{-H} denotes $(A^{H})^{-1}$ or equivalently $(A^{-1})^{H}$.

No test for singularity or near-singularity of A is included in this routine. Such tests must be performed before calling this routine.

2 Specification

SUBROUTINE FOGWPF (TRANSR, SIDE, UPLO, TRANS, DIAG, M, N, ALPHA, AR, B, LDB)

```
INTEGER M, N, LDB
COMPLEX (KIND=nag_wp) ALPHA, AR(*), B(LDB,*)
CHARACTER(1) TRANSR, SIDE, UPLO, TRANS, DIAG
```

The routine may be called by its LAPACK name ztfsm.

3 Description

F06WPF (ZTFSM) solves (for X) a triangular linear system of one of the forms

$$AX = \alpha B,$$
 $A^{H}X = \alpha B,$ $XA = \alpha B$ or $XA^{H} = \alpha B,$

where A is a complex triangular matrix stored in RFP format, B, X are m by n complex matrices, and α is a complex scalar. The RFP storage format is described in Section 3.3.3 in the F07 Chapter Introduction.

4 References

Gustavson F G, Waśniewski J, Dongarra J J and Langou J (2010) Rectangular full packed format for Cholesky's algorithm: factorization, solution, and inversion *ACM Trans. Math. Software* **37**, **2**

5 Arguments

1: TRANSR - CHARACTER(1)

Input

On entry: specifies whether the normal RFP representation of A or its conjugate transpose is stored.

TRANSR = 'N'

The matrix A is stored in normal RFP format.

TRANSR = 'C'

The conjugate transpose of the RFP representation of the matrix A is stored.

Constraint: TRANSR = 'N' or 'C'.

Mark 26 F06WPF.1

F06WPF NAG Library Manual

2: SIDE – CHARACTER(1)

Input

On entry: specifies whether B is operated on from the left or the right, or similarly whether A (or its transpose) appears to the left or right of the solution matrix in the linear system to be solved.

SIDE = 'L'

B is pre-multiplied from the left. The system to be solved has the form $AX = \alpha B$ or $A^{\rm T}X = \alpha B$.

SIDE = 'R'

B is post-multiplied from the right. The system to be solved has the form $XA = \alpha B$ or $XA^{\rm T} = \alpha B$.

Constraint: SIDE = 'L' or 'R'.

3: UPLO - CHARACTER(1)

Input

On entry: specifies whether A is upper or lower triangular.

UPLO = 'U'

A is upper triangular.

UPLO = 'L'

A is lower triangular.

Constraint: UPLO = 'U' or 'L'.

4: TRANS - CHARACTER(1)

Input

On entry: specifies whether the operation involves A^{-1} or A^{-H} , i.e., whether or not A is transpose conjugated in the linear system to be solved.

TRANS = 'N'

The operation involves A^{-1} , i.e., A is not transpose conjugated.

TRANS = 'C'

The operation involves A^{-H} , i.e., A is transpose conjugated.

Constraint: TRANS = 'N' or 'C'.

5: DIAG - CHARACTER(1)

Input

On entry: specifies whether A has nonunit or unit diagonal elements.

DIAG = 'N'

The diagonal elements of A are stored explicitly.

DIAG = 'U'

The diagonal elements of A are assumed to be 1, the corresponding elements of AR are not referenced.

Constraint: DIAG = 'N' or 'U'.

6: M – INTEGER

Input

On entry: m, the number of rows of the matrix B.

Constraint: $M \ge 0$.

7: N - INTEGER

Input

On entry: n, the number of columns of the matrix B.

Constraint: $N \ge 0$.

8: ALPHA – COMPLEX (KIND=nag wp)

Input

On entry: the scalar α .

F06WPF.2 Mark 26

9: AR(*) – COMPLEX (KIND=nag wp) array

Input

Note: the dimension of the array AR must be at least $max(1, M \times (M+1)/2)$ if SIDE = 'L' and at least $max(1, N \times (N+1)/2)$ if SIDE = 'R'.

On entry: A, the m by m triangular matrix A if SIDE = 'L' or the n by n triangular matrix A if SIDE = 'R', stored in RFP format (as specified by TRANSR). The storage format is described in detail in Section 3.3.3 in the F07 Chapter Introduction. If ALPHA = 0.0, AR is not referenced.

10: B(LDB,*) - COMPLEX (KIND=nag_wp) array

Input/Output

Note: the second dimension of the array B must be at least max(1, N).

On entry: the m by n matrix B.

If ALPHA = 0, B need not be set.

On exit: the updated matrix B, or similarly the solution matrix X.

11: LDB – INTEGER

Input

On entry: the first dimension of the array B as declared in the (sub)program from which F06WPF (ZTFSM) is called.

Constraint: LDB $> \max(1, M)$.

6 Error Indicators and Warnings

None.

7 Accuracy

Not applicable.

8 Parallelism and Performance

F06WPF (ZTFSM) 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

None.

10 Example

This example reads in the upper triangular part of a symmetric matrix A which it converts to RFP format. It also reads in α and a 4 by 3 matrix B and then performs the matrix-matrix operation $B \leftarrow \alpha A^{-1}B$.

10.1 Program Text

```
Program f06wpfe

! F06WPF Example Program Text
! Mark 26 Release. NAG Copyright 2016.
! .. Use Statements ..
```

Mark 26 F06WPF.3

F06WPF NAG Library Manual

```
Use nag_library, Only: nag_wp, x04daf, ztfsm, ztrttf
!
      .. Implicit None Statement ..
     Implicit None
!
      .. Parameters ..
     Integer, Parameter
                                       :: nin = 5, nout = 6
      .. Local Scalars ..
     Complex (Kind=nag_wp)
                                       :: alpha
                                       :: i, ifail, info, lda, ldb, m, n
     Integer
                                       :: side, trans, transr, uplo
     Character (1)
      .. Local Arrays ..
!
     Complex (Kind=nag_wp), Allocatable :: a(:,:), ar(:), b(:,:), work(:)
      .. Executable Statements ..
!
      Write (nout,*) 'F06WPF Example Program Results'
     Skip heading in data file
     Read (nin,*)
     Read (nin,*) m, n, uplo, transr, side, alpha, trans
      lda = m
      ldb = m
      Allocate (a(lda,m),ar((m*(m+1))/2),work(m),b(ldb,n))
!
     Read upper or lower triangle of matrix A from data file
      If (uplo=='L' .Or. uplo=='l') Then
        Do i = 1, m
         Read (nin,*) a(i,1:i)
        End Do
     Else
        Do i = 1, m
         Read (nin,*) a(i,i:m)
       End Do
     End If
1
     Read matrix B from data file
     Read (nin,*)(b(i,1:n),i=1,m)
     Convert A to rectangular full packed storage in ar
1
     The NAG name equivalent of ztrttf is f01vff
!
     Call ztrttf(transr,uplo,m,a,lda,ar,info)
     Write (nout,*)
     Flush (nout)
     Perform the matrix-matrix operation
     The NAG name equivalent of ztfsm is f06wpf
      Call ztfsm(transr,side,uplo,trans,'N',m,n,alpha,ar,b,ldb)
     Print the result
      ifail = 0
     Call x04daf('General',' ',m,n,b,ldb,'The Solution',ifail)
    End Program f06wpfe
```

F06WPF.4 Mark 26

10.2 Program Data

```
F06WPF Example Program Data
4 3 'U' 'N' 'L' (4.21,1.28) 'N' : M, N, UPLO,TRANSR,SIDE, ALPHA, TRANS
(1.1,1.1) (1.2,1.2) (1.3,1.3) (1.4,1.4)
(2.2,2.2) (2.3,2.3) (2.4,2.4)
(3.3,3.3) (3.4,3.4)
(4.4,4.4) : Unpacked Matrix A
(1.80,0.59) (2.88, 1.23) (2.05, 0.78)
(5.25,0.12) (1.76,-2.95) (2.20,-0.95)
(1.58,2.01) (-2.69, 3.18) (0.11,-2.90)
(-1.11,1.11) (-0.66, 1.66) (1.59,-0.59) : End of matrix B
```

10.3 Program Results

F06WPF Example Program Results

The	Solution			
	1	2	3	
1	-2.0339	8.6009	3.8676	
	2.6429	4.3188	2.2452	
2	4.3280	1.0930	3.3517	
	-4. 3756	-8.8840	-0.0650	
3	2.5393	-0.9711	-2.0155	
	-0.1237	2.5460	-1. 5364	
4	-0.3229	0.1410	0.7955	
	1.0621	1.2554	-0.8975	

Mark 26 F06WPF.5 (last)