NAG Fortran Library Routine Document

F07FJF (SPOTRI/DPOTRI)

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

F07FJF (SPOTRI/DPOTRI) computes the inverse of a real symmetric positive-definite matrix A, where A has been factorized by F07FDF (SPOTRF/DPOTRF).

2 Specification

```
SUBROUTINE F07FJF(UPLO, N, A, LDA, INFO)
ENTRY      spotri  (UPLO, N, A, LDA, INFO)
INTEGER            N, LDA, INFO
real               A(LDA,*)
CHARACTER*1        UPLO
```

The ENTRY statement enables the routine to be called by its LAPACK name.

3 Description

To compute the inverse of a real symmetric positive-definite matrix A, this routine must be preceded by a call to F07FDF (SPOTRF/DPOTRF), which computes the Cholesky factorization of A.

If UPLO = 'U', $A = U^T U$ and A^{-1} is computed by first inverting U and then forming $(U^{-1})(U^{-1})^T$.

If UPLO = 'L', $A = LL^T$ and A^{-1} is computed by first inverting L and then forming $(L^{-1})^T(L^{-1})$.

4 References

Du Croz J J and Higham N J (1992) Stability of methods for matrix inversion *IMA J. Numer. Anal.* **12** 1–19

5 Parameters

1: UPLO – CHARACTER*1 *Input*

On entry: indicates whether A has been factorized as $U^T U$ or LL^T as follows:

if UPLO = 'U', $A = U^T U$, where U is upper triangular;

if UPLO = 'L', $A = LL^T$, where L is lower triangular.

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

2: N – INTEGER *Input*

On entry: n, the order of the matrix A.

Constraint: N ≥ 0.

3: A(LDA,*) – ***real*** array *Input/Output*

Note: the second dimension of the array A must be at least $\max(1, \mathrm{N})$.

On entry: the upper triangular matrix U if UPLO = 'U' or the lower triangular matrix L if UPLO = 'L', as returned by F07FDF (SPOTRF/DPOTRF).

On exit: U is overwritten by the upper triangle of A^{-1} if UPLO = 'U'; L is overwritten by the lower triangle of A^{-1} if UPLO = 'L'.

4: LDA – INTEGER *Input*

On entry: the first dimension of the array A as declared in the (sub)program from which F07FJF (SPOTRI/DPOTRI) is called.

Constraint: LDA $\geq \max(1, \mathrm{N})$.

5: INFO – INTEGER *Output*

On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

INFO < 0

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

INFO > 0

If INFO $= i$, the ith diagonal element of the Cholesky factor is zero; the Cholesky factor is singular and the inverse of A cannot be computed.

7 Accuracy

The computed inverse X satisfies

$$\|XA - I\|_2 \leq c(n)\epsilon\kappa_2(A) \quad \text{and} \quad \|AX - I\|_2 \leq c(n)\epsilon\kappa_2(A),$$

where $c(n)$ is a modest function of n, ϵ is the ***machine precision*** and $\kappa_2(A)$ is the condition number of A defined by

$$\kappa_2(A) = \|A\|_2\|A^{-1}\|_2.$$

8 Further Comments

The total number of floating-point operations is approximately $\frac{2}{3}n^3$.

The complex analogue of this routine is F07FWF (CPOTRI/ZPOTRI).

9 Example

To compute the inverse of the matrix A, where

$$A = \begin{pmatrix} 4.16 & -3.12 & 0.56 & -0.10 \\ -3.12 & 5.03 & -0.83 & 1.18 \\ 0.56 & -0.83 & 0.76 & 0.34 \\ -0.10 & 1.18 & 0.34 & 1.18 \end{pmatrix}.$$

Here A is symmetric positive-definite and must first be factorized by F07FDF (SPOTRF/DPOTRF).

9.1 Program Text

Note: the listing of the example program presented below uses ***bold italicised*** terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```
*     F07FJF Example Program Text
*     Mark 15 Release. NAG Copyright 1991.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, LDA
      PARAMETER        (NMAX=8,LDA=NMAX)
*     .. Local Scalars ..
      INTEGER          I, IFAIL, INFO, J, N
      CHARACTER        UPLO
*     .. Local Arrays ..
      real             A(LDA,NMAX)
*     .. External Subroutines ..
      EXTERNAL         spotrf, spotri, X04CAF
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F07FJF Example Program Results'
*     Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
*
*        Read A from data file
*
         READ (NIN,*) UPLO
         IF (UPLO.EQ.'U') THEN
            READ (NIN,*) ((A(I,J),J=I,N),I=1,N)
         ELSE IF (UPLO.EQ.'L') THEN
            READ (NIN,*) ((A(I,J),J=1,I),I=1,N)
         END IF
*
*        Factorize A
*
         CALL spotrf(UPLO,N,A,LDA,INFO)
*
         WRITE (NOUT,*)
         IF (INFO.EQ.0) THEN
*
*           Compute inverse of A
*
            CALL spotri(UPLO,N,A,LDA,INFO)
*
*           Print inverse
*
            IFAIL = 0
            CALL X04CAF(UPLO,'Nonunit',N,N,A,LDA,'Inverse',IFAIL)
         ELSE
            WRITE (NOUT,*) 'A is not positive-definite'
         END IF
      END IF
      STOP
*
      END
```

9.2 Program Data

```
F07FJF Example Program Data
  4                           :Value of N
  'L'                         :Value of UPLO
  4.16
 -3.12   5.03
  0.56  -0.83   0.76
 -0.10   1.18   0.34   1.18   :End of matrix A
```

9.3 Program Results

```
 F07FJF Example Program Results

 Inverse
              1          2          3          4
 1       0.6995
 2       0.7769     1.4239
 3       0.7508     1.8255     4.0688
 4      -0.9340    -1.8841    -2.9342     3.4978
```