NAG Fortran Library Routine Document

F07TSF (CTRTRS/ZTRTRS)

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

F07TSF (CTRTRS/ZTRTRS) solves a complex triangular system of linear equations with multiple right-hand sides, $AX = B$, $A^T X = B$ or $A^H X = B$.

2 Specification

```
SUBROUTINE F07TSF(UPLO, TRANS, DIAG, N, NRHS, A, LDA, B, LDB, INFO)
ENTRY      ctrtrs  (UPLO, TRANS, DIAG, N, NRHS, A, LDA, B, LDB, INFO)
INTEGER            N, NRHS, LDA, LDB, INFO
complex            A(LDA,*), B(LDB,*)
CHARACTER*1        UPLO, TRANS, DIAG
```

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

3 Description

This routine solves a complex triangular system of linear equations $AX = B$, $A^T X = B$ or $A^H X = B$.

4 References

Golub G H and van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

Higham N J (1989) The accuracy of solutions to triangular systems *SIAM J. Numer. Anal.* **26** 1252–1265

5 Parameters

1: UPLO – CHARACTER*1 *Input*

On entry: indicates whether A is upper or lower triangular as follows:

if UPLO = 'U', A is upper triangular;

if UPLO = 'L', A is lower triangular.

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

2: TRANS – CHARACTER*1 *Input*

On entry: indicates the form of the equations as follows:

if TRANS = 'N', then the equations are of the form $AX = B$;

if TRANS = 'T', then the equations are of the form $A^T X = B$;

if TRANS = 'C', then the equations are of the form $A^H X = B$.

Constraint: TRANS = 'N', 'T' or 'C'.

3: DIAG – CHARACTER*1 *Input*

On entry: indicates whether A is a non-unit or unit triangular matrix as follows:

if DIAG = 'N', then A is a non-unit triangular matrix;

if DIAG = 'U', then A is a unit triangular matrix; the diagonal elements are not referenced and are assumed to be 1.

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

4: N – INTEGER *Input*

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

Constraint: N ≥ 0.

5: NRHS – INTEGER *Input*

On entry: r, the number of right-hand sides.

Constraint: NRHS ≥ 0.

6: A(LDA,*) – ***complex*** array *Input*

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

On entry: the n by n triangular matrix A. If UPLO = 'U', A is upper triangular and the elements of the array below the diagonal are not referenced; if UPLO = 'L', A is lower triangular and the elements of the array above the diagonal are not referenced. If DIAG = 'U', the diagonal elements of A are not referenced, but are assumed to be 1.

7: LDA – INTEGER *Input*

On entry: the first dimension of the array A as declared in the (sub)program from which F07TSF (CTRTRS/ZTRTRS) is called.

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

8: B(LDB,*) – ***complex*** array *Input/Output*

Note: the second dimension of the array B must be at least $\max(1, \text{NRHS})$.

On entry: the n by r right-hand side matrix B.

On exit: 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 F07TSF (CTRTRS/ZTRTRS) is called.

Constraint: LDB $\geq \max(1, \text{N})$.

10: 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 $= i$, a_{ii} is zero and the matrix A is singular.

7 Accuracy

The solutions of triangular systems of equations are usually computed to high accuracy. See Higham (1989).

For each right-hand side vector b, the computed solution x is the exact solution of a perturbed system of equations $(A + E)x = b$, where

$$|E| \leq c(n)\epsilon|A|,$$

$c(n)$ is a modest linear function of n, and ϵ is the ***machine precision***.

If $\hat{x}$ is the true solution, then the computed solution x satisfies a forward error bound of the form

$$\frac{\|x - \hat{x}\|_\infty}{\|x\|_\infty} \leq c(n)\,\mathrm{cond}(A, x)\epsilon,$$

provided $c(n)\,\mathrm{cond}(A, x)\epsilon < 1$, where $\mathrm{cond}(A, x) = \||A^{-1}|\,|A|\,|x|\|_\infty / \|x\|_\infty$.

Note that $\mathrm{cond}(A, x) \leq \mathrm{cond}(A) = \||A^{-1}|\,|A|\|_\infty \leq \kappa_\infty(A)$; $\mathrm{cond}(A, x)$ can be much smaller than $\mathrm{cond}(A)$ and it is also possible for $\mathrm{cond}(A^H)$, which is the same as $\mathrm{cond}(A^T)$, to be much larger (or smaller) than $\mathrm{cond}(A)$.

Forward and backward error bounds can be computed by calling F07TVF (CTRRFS/ZTRRFS), and an estimate for $\kappa_\infty(A)$ can be obtained by calling F07TUF (CTRCON/ZTRCON) with NORM = 'I'.

8 Further Comments

The total number of real floating-point operations is approximately $4n^2r$.

The real analogue of this routine is F07TEF (STRTRS/DTRTRS).

9 Example

To solve the system of equations $AX = B$, where

$$A = \begin{pmatrix} 4.78 + 4.56i & 0.00 + 0.00i & 0.00 + 0.00i & 0.00 + 0.00i \\ 2.00 - 0.30i & -4.11 + 1.25i & 0.00 + 0.00i & 0.00 + 0.00i \\ 2.89 - 1.34i & 2.36 - 4.25i & 4.15 + 0.80i & 0.00 + 0.00i \\ -1.89 + 1.15i & 0.04 - 3.69i & -0.02 + 0.46i & 0.33 - 0.26i \end{pmatrix}$$

and

$$B = \begin{pmatrix} -14.78 - 32.36i & -18.02 + 28.46i \\ 2.98 - 2.14i & 14.22 + 15.42i \\ -20.96 + 17.06i & 5.62 + 35.89i \\ 9.54 + 9.91i & -16.46 - 1.73i \end{pmatrix}.$$

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.

```
*     F07TSF Example Program Text
*     Mark 16 Release. NAG Copyright 1993.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, LDA, NRHMAX, LDB
      PARAMETER        (NMAX=8,LDA=NMAX,NRHMAX=NMAX,LDB=NMAX)
```

```
      CHARACTER        TRANS, DIAG
      PARAMETER        (TRANS='N',DIAG='N')
*     .. Local Scalars ..
      INTEGER          I, IFAIL, INFO, J, N, NRHS
      CHARACTER        UPLO
*     .. Local Arrays ..
      complex          A(LDA,NMAX), B(LDB,NRHMAX)
      CHARACTER        CLABS(1), RLABS(1)
*     .. External Subroutines ..
      EXTERNAL         X04DBF, ctrtrs
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F07TSF Example Program Results'
*     Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N, NRHS
      IF (N.LE.NMAX .AND. NRHS.LE.NRHMAX) THEN
*
*        Read A and B 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
         READ (NIN,*) ((B(I,J),J=1,NRHS),I=1,N)
*
*        Compute solution
*
         CALL ctrtrs(UPLO,TRANS,DIAG,N,NRHS,A,LDA,B,LDB,INFO)
*
*        Print solution
*
         WRITE (NOUT,*)
         IF (INFO.EQ.0) THEN
            IFAIL = 0
            CALL X04DBF('General',' ',N,NRHS,B,LDB,'Bracketed','F7.4',
     +                  'Solution(s)','Integer',RLABS,'Integer',CLABS,
     +                  80,0,IFAIL)
         ELSE
            WRITE (NOUT,*) 'A is singular'
         END IF
      END IF
      STOP
*
      END
```

9.2 Program Data

```
F07TSF Example Program Data
  4  2                                                    :Values of N and NRHS
  'L'                                                     :Value of UPLO
 ( 4.78, 4.56)
 ( 2.00,-0.30) (-4.11, 1.25)
 ( 2.89,-1.34) ( 2.36,-4.25) ( 4.15, 0.80)
 (-1.89, 1.15) ( 0.04,-3.69) (-0.02, 0.46) ( 0.33,-0.26)  :End of matrix A
 (-14.78,-32.36) (-18.02, 28.46)
 (  2.98, -2.14) ( 14.22, 15.42)
 (-20.96, 17.06) (  5.62, 35.89)
 (  9.54,  9.91) (-16.46, -1.73)                          :End of matrix B
```

9.3 Program Results

```
 F07TSF Example Program Results

 Solution(s)
                     1                  2
 1  (-5.0000,-2.0000) ( 1.0000, 5.0000)
 2  (-3.0000,-1.0000) (-2.0000,-2.0000)
 3  ( 2.0000, 1.0000) ( 3.0000, 4.0000)
 4  ( 4.0000, 3.0000) ( 4.0000,-3.0000)
```