NAG Library Function Document nag zunmlq (f08axc)

1 Purpose

nag_zunmlq (f08axc) multiplies an arbitrary complex matrix C by the complex unitary matrix Q from an $\overline{L}Q$ factorization computed by nag_zgelqf (f08avc).

2 Specification

3 Description

nag_zunmlq (f08axc) is intended to be used after a call to nag_zgelqf (f08avc), which performs an LQ factorization of a complex matrix A. The unitary matrix Q is represented as a product of elementary reflectors.

This function may be used to form one of the matrix products

$$QC, Q^{H}C, CQ$$
 or CQ^{H} ,

overwriting the result on C (which may be any complex rectangular matrix).

4 References

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

5 Arguments

1: **order** – Nag OrderType

Input

On entry: the **order** argument specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by **order** = Nag_RowMajor. See Section 2.3.1.3 in How to Use the NAG Library and its Documentation for a more detailed explanation of the use of this argument.

Constraint: **order** = Nag_RowMajor or Nag_ColMajor.

2: **side** – Nag_SideType

Input

On entry: indicates how Q or Q^{H} is to be applied to C.

side = Nag_LeftSide

Q or Q^{H} is applied to C from the left.

side = Nag_RightSide

Q or Q^{H} is applied to C from the right.

Constraint: **side** = Nag_LeftSide or Nag_RightSide.

Mark 26 f08axc.1

NAG Library Manual

f08axc

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3: trans – Nag_TransType
```

Input

On entry: indicates whether Q or Q^{H} is to be applied to C.

 $trans = Nag_NoTrans$

Q is applied to C.

trans = Nag_ConjTrans

 $Q^{\rm H}$ is applied to C.

Constraint: trans = Nag_NoTrans or Nag_ConjTrans.

4: **m** – Integer

Input

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

Constraint: $\mathbf{m} \geq 0$.

5: **n** – Integer

Input

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

Constraint: $\mathbf{n} \geq 0$.

6: **k** – Integer

Input

On entry: k, the number of elementary reflectors whose product defines the matrix Q.

Constraints:

```
if side = Nag\_LeftSide, m \ge k \ge 0; if side = Nag\_RightSide, n \ge k \ge 0.
```

7: $\mathbf{a}[dim]$ – const Complex

Input

Note: the dimension, dim, of the array a must be at least

```
\max(1, \mathbf{pda} \times \mathbf{m}) when \mathbf{side} = \text{Nag\_LeftSide} and \mathbf{order} = \text{Nag\_ColMajor}; \max(1, \mathbf{k} \times \mathbf{pda}) when \mathbf{side} = \text{Nag\_LeftSide} and \mathbf{order} = \text{Nag\_RowMajor}; \max(1, \mathbf{pda} \times \mathbf{n}) when \mathbf{side} = \text{Nag\_RightSide} and \mathbf{order} = \text{Nag\_ColMajor}; \max(1, \mathbf{k} \times \mathbf{pda}) when \mathbf{side} = \text{Nag\_RightSide} and \mathbf{order} = \text{Nag\_RowMajor}.
```

On entry: details of the vectors which define the elementary reflectors, as returned by nag_zgelqf (f08avc).

8: **pda** – Integer

Input

On entry: the stride separating row or column elements (depending on the value of **order**) in the array **a**.

Constraints:

```
if order = Nag_ColMajor, pda \geq \max(1, \mathbf{k}); if order = Nag_RowMajor, 
if side = Nag_LeftSide, pda \geq \max(1, \mathbf{m}); if side = Nag_RightSide, pda \geq \max(1, \mathbf{n})..
```

9: tau[dim] - const Complex

Input

Note: the dimension, dim, of the array tau must be at least max(1, k).

On entry: further details of the elementary reflectors, as returned by nag_zgelqf (f08avc).

f08axc.2 Mark 26

10: $\mathbf{c}[dim]$ – Complex

Input/Output

Note: the dimension, dim, of the array c must be at least

```
\max(1, \mathbf{pdc} \times \mathbf{n}) when \mathbf{order} = \text{Nag\_ColMajor}; \max(1, \mathbf{m} \times \mathbf{pdc}) when \mathbf{order} = \text{Nag\_RowMajor}.
```

The (i, j)th element of the matrix C is stored in

```
\mathbf{c}[(j-1) \times \mathbf{pdc} + i - 1] when \mathbf{order} = \text{Nag\_ColMajor};
\mathbf{c}[(i-1) \times \mathbf{pdc} + j - 1] when \mathbf{order} = \text{Nag\_RowMajor}.
```

On entry: the m by n matrix C.

On exit: \mathbf{c} is overwritten by QC or $Q^{H}C$ or CQ or CQ^{H} as specified by side and trans.

11: **pdc** – Integer

Input

On entry: the stride separating row or column elements (depending on the value of **order**) in the array \mathbf{c} .

Constraints:

```
if order = Nag_ColMajor, pdc \ge max(1, m); if order = Nag_RowMajor, pdc \ge max(1, n).
```

12: **fail** – NagError *

Input/Output

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE ALLOC FAIL

Dynamic memory allocation failed.

See Section 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE BAD PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_ENUM_INT 3

```
On entry, \mathbf{side} = \langle value \rangle, \mathbf{m} = \langle value \rangle, \mathbf{n} = \langle value \rangle and \mathbf{k} = \langle value \rangle. Constraint: if \mathbf{side} = \mathrm{Nag\_LeftSide}, \mathbf{m} \geq \mathbf{k} \geq 0; if \mathbf{side} = \mathrm{Nag\_RightSide}, \mathbf{n} \geq \mathbf{k} \geq 0. On entry, \mathbf{side} = \langle value \rangle, \mathbf{pda} = \langle value \rangle, \mathbf{m} = \langle value \rangle and \mathbf{n} = \langle value \rangle. Constraint: if \mathbf{side} = \mathrm{Nag\_LeftSide}, \mathbf{pda} \geq \mathrm{max}(1, \mathbf{m}); if \mathbf{side} = \mathrm{Nag\_RightSide}, \mathbf{pda} \geq \mathrm{max}(1, \mathbf{n}).
```

NE INT

```
On entry, \mathbf{m} = \langle value \rangle.
Constraint: \mathbf{m} \geq 0.
On entry, \mathbf{n} = \langle value \rangle.
Constraint: \mathbf{n} \geq 0.
On entry, \mathbf{pda} = \langle value \rangle.
Constraint: \mathbf{pda} > 0.
On entry, \mathbf{pdc} = \langle value \rangle.
Constraint: \mathbf{pdc} > 0.
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Mark 26 f08axc.3

NE INT 2

```
On entry, \mathbf{pda} = \langle value \rangle and \mathbf{k} = \langle value \rangle.
Constraint: \mathbf{pda} \ge \max(1, \mathbf{k}).
On entry, \mathbf{pdc} = \langle value \rangle and \mathbf{m} = \langle value \rangle.
Constraint: \mathbf{pdc} \ge \max(1, \mathbf{m}).
On entry, \mathbf{pdc} = \langle value \rangle and \mathbf{n} = \langle value \rangle.
Constraint: \mathbf{pdc} \ge \max(1, \mathbf{n}).
```

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

An unexpected error has been triggered by this function. Please contact NAG. See Section 2.7.6 in How to Use the NAG Library and its Documentation for further information.

NE NO LICENCE

Your licence key may have expired or may not have been installed correctly. See Section 2.7.5 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

The computed result differs from the exact result by a matrix E such that

$$||E||_2 = O(\epsilon)||C||_2,$$

where ϵ is the *machine precision*.

8 Parallelism and Performance

nag_zunmlq (f08axc) 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 function. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of real floating-point operations is approximately 8nk(2m-k) if **side** = Nag_RightSide and 8mk(2n-k) if **side** = Nag_RightSide.

The real analogue of this function is nag_dormlq (f08akc).

10 Example

See Section 10 in nag_zgelqf (f08avc).

f08axc.4 (last) Mark 26