

# NAG Library Function Document

## nag\_dsf\_norm (f16rkc)

### 1 Purpose

nag\_dsf\_norm (f16rkc) returns the value of the 1-norm, the  $\infty$ -norm, the Frobenius norm, or the maximum absolute value of the elements of a real symmetric matrix  $A$  stored in Rectangular Full Packed (RFP) format.

### 2 Specification

```
#include <nag.h>
#include <nagf16.h>

void nag_dsf_norm (Nag_OrderType order, Nag_NormType norm,
                  Nag_RFP_Store transr, Nag_UploType uplo, Integer n, const double ar[],
                  double *r, NagError *fail)
```

### 3 Description

Given a real  $n$  by  $n$  symmetric matrix,  $A$ , nag\_dsf\_norm (f16rkc) calculates one of the values given by

$$\|A\|_1 = \max_j \sum_{i=1}^n |a_{ij}| \quad (\text{the 1-norm of } A),$$

$$\|A\|_\infty = \max_i \sum_{j=1}^n |a_{ij}| \quad (\text{the } \infty\text{-norm of } A),$$

$$\|A\|_F = \left( \sum_{i=1}^n \sum_{j=1}^n |a_{ij}|^2 \right)^{1/2} \quad (\text{the Frobenius norm of } A), \quad \text{or}$$

$$\max_{i,j} |a_{ij}| \quad (\text{the maximum absolute element value of } A).$$

$A$  is stored in compact form using the RFP format. The RFP storage format is described in Section 3.3.3 in the f07 Chapter Introduction.

### 4 References

Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001) *Basic Linear Algebra Subprograms Technical (BLAST) Forum Standard* University of Tennessee, Knoxville, Tennessee <http://www.netlib.org/blas/blast-forum/blas-report.pdf>

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: **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: **norm** – Nag\_NormType *Input*  
*On entry:* specifies the value to be returned.  
**norm** = Nag\_OneNorm  
 The 1-norm.  
**norm** = Nag\_InfNorm  
 The  $\infty$ -norm.  
**norm** = Nag\_FrobeniusNorm  
 The Frobenius (or Euclidean) norm.  
**norm** = Nag\_MaxNorm  
 The value  $\max_{i,j} |a_{ij}|$  (not a norm).  
*Constraint:* **norm** = Nag\_OneNorm, Nag\_InfNorm, Nag\_FrobeniusNorm or Nag\_MaxNorm.
- 3: **transr** – Nag\_RFP\_Store *Input*  
*On entry:* specifies whether the RFP representation of  $A$  is normal or transposed.  
**transr** = Nag\_RFP\_Normal  
 The matrix  $A$  is stored in normal RFP format.  
**transr** = Nag\_RFP\_Trans  
 The matrix  $A$  is stored in transposed RFP format.  
*Constraint:* **transr** = Nag\_RFP\_Normal or Nag\_RFP\_Trans.
- 4: **uplo** – Nag\_UploType *Input*  
*On entry:* specifies whether the upper or lower triangular part of  $A$  is stored.  
**uplo** = Nag\_Upper  
 The upper triangular part of  $A$  is stored.  
**uplo** = Nag\_Lower  
 The lower triangular part of  $A$  is stored.  
*Constraint:* **uplo** = Nag\_Upper or Nag\_Lower.
- 5: **n** – Integer *Input*  
*On entry:*  $n$ , the order of the matrix  $A$ .  
 If  $n = 0$ , then nag\_dsf\_norm (f16rkc) returns immediately.  
*Constraint:*  $n \geq 0$ .
- 6: **ar**[ $n \times (n + 1)/2$ ] – const double *Input*  
*On entry:* the upper or lower triangular part (as specified by **uplo**) of the  $n$  by  $n$  symmetric matrix  $A$ , in either normal or transposed RFP format (as specified by **transr**). The storage format is described in detail in Section 3.3.3 in the f07 Chapter Introduction.
- 7: **r** – double \* *Output*  
*On exit:* the value of the norm specified by **norm**.
- 8: **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 3.2.1.2 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\_INT

On entry,  $n = \langle value \rangle$ .

Constraint:  $n \geq 0$ .

### 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 3.6.6 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 3.6.5 in How to Use the NAG Library and its Documentation for further information.

## 7 Accuracy

The BLAS standard requires accurate implementations which avoid unnecessary over/underflow (see Section 2.7 of Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001)).

## 8 Parallelism and Performance

nag\_dsf\_norm (f16rkc) is not threaded in any implementation.

## 9 Further Comments

None.

## 10 Example

This example reads in the lower triangular part of a symmetric matrix, converts this to RFP format, then calculates the norm of the matrix for each of the available norm types.

### 10.1 Program Text

```
/* nag_dsf_norm (f16rkc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

#include <nag.h>
#include <nag_stdlib.h>
#include <nagf01.h>
#include <nagf16.h>
```

```

int main(void)
{
    /* Scalars */
    Integer exit_status = 0;
    double r_fro, r_inf, r_max, r_one;
    Integer i, j, n, pda;
    /* Arrays */
    double *a = 0, *ar = 0;
    char nag_enum_arg[40];
    /* Nag Types */
    Nag_OrderType order;
    Nag_RFP_Store transr;
    Nag_UploType uplo;
    NagError fail;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J) a[(J-1)*pda + I-1]
    order = Nag_ColMajor;
#else
#define A(I, J) a[(I-1)*pda + J-1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_dsf_norm (f16rkc) Example Program Results\n");
    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
#ifdef _WIN32
    scanf_s("%" NAG_IFMT "%*[\n] ", &n);
#else
    scanf("%" NAG_IFMT "%*[\n] ", &n);
#endif
    pda = n;
    if (!(a = NAG_ALLOC(pda * n, double)) ||
        !(ar = NAG_ALLOC((n * (n + 1)) / 2, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
    /* Nag_RFP_Store */
#ifdef _WIN32
    scanf_s("%39s ", nag_enum_arg, (unsigned)_countof(nag_enum_arg));
#else
    scanf("%39s ", nag_enum_arg);
#endif
    transr = (Nag_RFP_Store) nag_enum_name_to_value(nag_enum_arg);
    /* Nag_UploType */
#ifdef _WIN32
    scanf_s("%39s %*[\n] ", nag_enum_arg, (unsigned)_countof(nag_enum_arg));
#else
    scanf("%39s %*[\n] ", nag_enum_arg);
#endif
    uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);
    /* Read upper or lower triangle of matrix A from data file. */
    if (uplo == Nag_Lower) {
        for (i = 1; i <= n; i++) {
            for (j = 1; j <= i; j++) {
#ifdef _WIN32
                scanf_s("%lf", &A(i, j));
#else
                scanf("%lf", &A(i, j));
#endif
            }
        }
    }
}

```

```

    }
    else {
        for (i = 1; i <= n; i++) {
            for (j = i; j <= n; j++) {
#ifdef _WIN32
                scanf_s("%lf", &A(i, j));
#else
                scanf("%lf", &A(i, j));
#endif
            }
        }
    }
    /* Convert real symmetric matrix A from full to rectangular full packed
     * storage format (stored in ar) using nag_dtrttf (f01vec).
     */
    nag_dtrttf(order, transr, uplo, n, a, pda, ar, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_dtrttf (f01vec).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    printf("\nNorms of symmetric matrix stored in RFP format in ar:\n\n");

    /* Get, in turn, the 1-norm, infinity norm, Frobenius norm, and
     * largest absolute element of the real symmetric matrix A stored
     * in rectangular full packed format in ar using nag_dsf_norm (f16rkc).
     */
    nag_dsf_norm(order, Nag_OneNorm, transr, uplo, n, ar, &r_one, &fail);

    if (fail.code == NE_NOERROR) {
        printf("One norm          = %9.4f\n", r_one);
        nag_dsf_norm(order, Nag_InfNorm, transr, uplo, n, ar, &r_inf, &fail);
    }
    if (fail.code == NE_NOERROR) {
        printf("Infinity norm       = %9.4f\n", r_inf);
        nag_dsf_norm(order, Nag_FrobeniusNorm, transr, uplo, n, ar, &r_fro,
                    &fail);
    }
    if (fail.code == NE_NOERROR) {
        printf("Frobenius norm      = %9.4f\n", r_fro);
        nag_dsf_norm(order, Nag_MaxNorm, transr, uplo, n, ar, &r_max, &fail);
    }
    if (fail.code == NE_NOERROR) {
        printf("Maximum norm       = %9.4f\n", r_max);
    }
    else {
        printf("Error from nag_dsf_norm (f16rkc).\n%s\n", fail.message);
        exit_status = 1;
    }
}

END:
    NAG_FREE(a);
    NAG_FREE(ar);
    return exit_status;
}

```

## 10.2 Program Data

```

nag_dsf_norm (f16rkc) Example Program Data
6
Nag_RFP_Normal Nag_Lower          : n
1.0
2.0 2.0
3.0 3.0 3.0
4.0 4.0 4.0 4.0
5.0 5.0 5.0 5.0 5.0
6.0 6.0 6.0 6.0 6.0 6.0      : matrix A

```

### 10.3 Program Results

nag\_dsf\_norm (f16rkc) Example Program Results

Norms of symmetric matrix stored in RFP format in ar:

One norm	=	36.0000
Infinity norm	=	36.0000
Frobenius norm	=	28.1247
Maximum norm	=	6.0000

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