

# NAG Library Routine Document

## F06QPF

**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

F06QPF performs a  $QR$  factorization (as a sequence of plane rotations) of a real upper triangular matrix that has been modified by a rank-1 update.

### 2 Specification

```
SUBROUTINE F06QPF (N, ALPHA, X, INCX, Y, INCY, A, LDA, C, S)
  INTEGER          N, INCX, INCY, LDA
  REAL (KIND=nag_wp) ALPHA, X(*), Y(*), A(LDA,*), C(N-1), S(N-1)
```

### 3 Description

F06QPF performs a  $QR$  factorization of an upper triangular matrix which has been modified by a rank-1 update:

$$\alpha xy^T + U = QR$$

where  $U$  and  $R$  are  $n$  by  $n$  real upper triangular matrices,  $x$  and  $y$  are  $n$ -element real vectors,  $\alpha$  is a real scalar, and  $Q$  is an  $n$  by  $n$  real orthogonal matrix.

$Q$  is formed as the product of two sequences of plane rotations:

$$Q^T = Q_{n-1} \cdots Q_2 Q_1 P_1 P_2 \cdots P_{n-1}$$

where

$P_k$  is a rotation in the  $(k, n)$  plane, chosen to annihilate  $x_k$ : thus  $Px = \beta e_n$ , where  $P = P_1 P_2 \cdots P_{n-1}$  and  $e_n$  is the last column of the unit matrix;

$Q_k$  is a rotation in the  $(k, n)$  plane, chosen to annihilate the  $(n, k)$  element of  $(\alpha \beta e_n y^T + PU)$ , and thus restore it to upper triangular form.

The 2 by 2 plane rotation part of  $P_k$  or  $Q_k$  has the form

$$\begin{pmatrix} c_k & s_k \\ -s_k & c_k \end{pmatrix}.$$

The tangents of the rotations  $P_k$  are returned in the array X; the cosines and sines of these rotations can be recovered by calling F06BCF. The cosines and sines of the rotations  $Q_k$  are returned directly in the arrays C and S.

### 4 References

None.

### 5 Parameters

1: N – INTEGER *Input*  
*On entry:*  $n$ , the order of the matrices  $U$  and  $R$ .  
*Constraint:*  $N \geq 0$ .

- 2: ALPHA – REAL (KIND=nag\_wp) Input  
*On entry:* the scalar  $\alpha$ .
- 3: X(\*) – REAL (KIND=nag\_wp) array Input/Output  
**Note:** the dimension of the array X must be at least  $\max(1, 1 + (N - 1) \times \text{INCX})$ .  
*On entry:* the  $n$ -element vector  $x$ .  $x_i$  must be stored in  $X(1 + (i - 1) \times \text{INCX})$ , for  $i = 1, 2, \dots, N$ .  
Intermediate elements of X are not referenced.  
*On exit:* the referenced elements are overwritten by details of the sequence of plane rotations.
- 4: INCX – INTEGER Input  
*On entry:* the increment in the subscripts of X between successive elements of  $x$ .  
*Constraint:*  $\text{INCX} > 0$ .
- 5: Y(\*) – REAL (KIND=nag\_wp) array Input  
**Note:** the dimension of the array Y must be at least  $\max(1, 1 + (N - 1) \times \text{INCY})$ .  
*On entry:* the  $n$ -element vector  $y$ .  $y_i$  must be stored in  $Y(1 + (i - 1) \times \text{INCY})$ , for  $i = 1, 2, \dots, N$ .  
Intermediate elements of Y are not referenced.
- 6: INCY – INTEGER Input  
*On entry:* the increment in the subscripts of Y between successive elements of  $y$ .  
*Constraint:*  $\text{INCY} > 0$ .
- 7: A(LDA,\*) – REAL (KIND=nag\_wp) array Input/Output  
**Note:** the second dimension of the array A must be at least N.  
*On entry:* the  $n$  by  $n$  upper triangular matrix  $U$ .  
*On exit:* the upper triangular matrix  $R$ .
- 8: LDA – INTEGER Input  
*On entry:* the first dimension of the array A as declared in the (sub)program from which F06QPF is called.  
*Constraint:*  $\text{LDA} \geq \max(1, N)$ .
- 9: C(N - 1) – REAL (KIND=nag\_wp) array Output  
*On exit:* the cosines of the rotations  $Q_k$ , for  $k = 1, 2, \dots, n - 1$ .
- 10: S(N - 1) – REAL (KIND=nag\_wp) array Output  
*On exit:* the sines of the rotations  $Q_k$ , for  $k = 1, 2, \dots, n - 1$ .

## 6 Error Indicators and Warnings

None.

## 7 Accuracy

Not applicable.

## 8 Parallelism and Performance

F06QPF is not threaded by NAG in any implementation.

F06QPF 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

None.

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