

F04ATF – NAG Fortran Library Routine Document

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

F04ATF calculates the accurate solution of a set of real linear equations with a single right-hand side, using an *LU* factorization with partial pivoting, and iterative refinement.

2 Specification

```
SUBROUTINE F04ATF(A, IA, B, N, C, AA, IAA, WKS1, WKS2, IFAIL)
INTEGER          IA, N, IAA, IFAIL
real           A(IA,*), B(*), C(*), AA(IAA,*), WKS1(*), WKS2(*)
```

3 Description

Given a set of real linear equations, $Ax = b$, the routine first computes an *LU* factorization of A with partial pivoting, $PA = LU$, where P is a permutation matrix, L is lower triangular and U is unit upper triangular. An approximation to x is found by forward and backward substitution in $Ly = Pb$ and $Ux = y$. The residual vector $r = b - Ax$ is then calculated using *additional precision*, and a correction d to x is found by solving $LUd = r$. x is replaced by $x + d$, and this iterative refinement of the solution is repeated until full machine accuracy is obtained.

4 References

- [1] Wilkinson J H and Reinsch C (1971) *Handbook for Automatic Computation II, Linear Algebra* Springer-Verlag

5 Parameters

- 1:** A(IA,*) — *real* array *Input*
Note: the second dimension of the array A must be at least $\max(1,N)$.
On entry: the n by n matrix A .
- 2:** IA — INTEGER *Input*
On entry: the first dimension of the array A as declared in the (sub)program from which F04ATF is called.
Constraint: $IA \geq \max(1,N)$.
- 3:** B(*) — *real* array *Input*
Note: the dimension of the array B must be at least $\max(1,N)$.
On entry: the right-hand side vector b .
- 4:** N — INTEGER *Input*
On entry: n , the order of the matrix A .
Constraint: $N \geq 0$.
- 5:** C(*) — *real* array *Output*
Note: the dimension of the array C must be at least $\max(1,N)$.
On exit: the solution vector x .

- 6:** AA(IAA,*) — *real* array Output
Note: the second dimension of the array AA must be at least $\max(1,N)$.
On exit: the triangular factors L and U , except that the unit diagonal elements of U are not stored.
- 7:** IAA — INTEGER Input
On entry: the first dimension of the array AA as declared in the (sub)program from which F04ATF is called.
Constraint: $IAA \geq \max(1,N)$.
- 8:** WKS1(*) — *real* array Workspace
Note: the dimension of the array WKS1 must be at least $\max(1,N)$.
- 9:** WKS2(*) — *real* array Workspace
Note: the dimension of the array WKS2 must be at least $\max(1,N)$.
- 10:** IFAIL — INTEGER Input/Output
On entry: IFAIL must be set to 0, -1 or 1. For users not familiar with this parameter (described in Chapter P01) the recommended value is 0.
On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors detected by the routine:

IFAIL = 1

The matrix A is singular, possibly due to rounding errors.

IFAIL = 2

Iterative refinement fails to improve the solution, i.e., the matrix A is too ill-conditioned.

IFAIL = 3

On entry, $N < 0$,
 or $IA < \max(1,N)$,
 or $IAA < \max(1,N)$.

7 Accuracy

The computed solutions should be correct to full machine accuracy. For a detailed error analysis see Wilkinson and Reinsch [1] page 107.

8 Further Comments

The time taken by the routine is approximately proportional to n^3 .

The routine **must not** be called with the same name for parameters B and C.

9 Example

To solve the set of linear equations $Ax = b$ where

$$A = \begin{pmatrix} 33 & 16 & 72 \\ -24 & -10 & -57 \\ -8 & -4 & -17 \end{pmatrix} \text{ and } b = \begin{pmatrix} -359 \\ 281 \\ 85 \end{pmatrix}.$$

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.

```

*      F04ATF Example Program Text
*      Mark 15 Revised.  NAG Copyright 1991.
*      .. Parameters ..
      INTEGER          NMAX, IA, IAA
      PARAMETER        (NMAX=8,IA=NMAX,IAA=NMAX)
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
*      .. Local Scalars ..
      INTEGER          I, IFAIL, J, N
*      .. Local Arrays ..
      real            A(IA,NMAX), AA(IAA,NMAX), B(NMAX), C(NMAX),
+                   WKS1(NMAX), WKS2(NMAX)
*      .. External Subroutines ..
      EXTERNAL         F04ATF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'F04ATF Example Program Results'
*      Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      WRITE (NOUT,*)
      IF (N.GE.0 .AND. N.LE.NMAX) THEN
          READ (NIN,*) ((A(I,J),J=1,N),I=1,N), (B(I),I=1,N)
          IFAIL = 0
*
          CALL F04ATF(A,IA,B,N,C,AA,IAA,WKS1,WKS2,IFAIL)
*
          WRITE (NOUT,*) ' Solution'
          WRITE (NOUT,99998) (C(I),I=1,N)
      ELSE
          WRITE (NOUT,99999) 'N is out of range: N = ', N
      END IF
      STOP
*
99999 FORMAT (1X,A,I5)
99998 FORMAT (1X,F9.4)
      END

```

9.2 Program Data

F04ATF Example Program Data

```

3
33  16  72
-24 -10 -57
-8  -4 -17
-359 281  85

```

9.3 Program Results

F04ATF Example Program Results

Solution

1.0000

-2.0000

-5.0000
