

cuncsd2by1.f(3)

LAPACK

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**NAME**

cuncsd2by1.f –

**SYNOPSIS****Functions/Subroutines**

subroutine **cuncsd2by1** (JOB<sub>U1</sub>, JOB<sub>U2</sub>, JOB<sub>V1T</sub>, M, P, Q, X<sub>11</sub>, LDX<sub>11</sub>, X<sub>21</sub>, LDX<sub>21</sub>, THETA, U<sub>1</sub>, LDU<sub>1</sub>, U<sub>2</sub>, LDU<sub>2</sub>, V<sub>1T</sub>, LDV<sub>1T</sub>, WORK, LWORK, RWORK, LRWORK, IWORK, INFO)  
**CUNCSD2BY1**

**Function/Subroutine Documentation**

subroutine **cuncsd2by1** (character JOB<sub>U1</sub>, character JOB<sub>U2</sub>, character JOB<sub>V1T</sub>, integer M, integer P, integer Q, complex, dimension(ldx<sub>11</sub>,\*) X<sub>11</sub>, integer LDX<sub>11</sub>, complex, dimension(ldx<sub>21</sub>,\*) X<sub>21</sub>, integer LDX<sub>21</sub>, real, dimension(\*) THETA, complex, dimension(ldu<sub>1</sub>,\*) U<sub>1</sub>, integer LDU<sub>1</sub>, complex, dimension(ldu<sub>2</sub>,\*) U<sub>2</sub>, integer LDU<sub>2</sub>, complex, dimension(ldv<sub>1t</sub>,\*) V<sub>1T</sub>, integer LDV<sub>1T</sub>, complex, dimension(\*) WORK, integer LWORK, real, dimension(\*) RWORK, integer LRWORK, integer, dimension(\*) IWORK, integer INFO)  
**CUNCSD2BY1**

**Purpose:**

CUNCSD2BY1 computes the CS decomposition of an M-by-Q matrix X with orthonormal columns that has been partitioned into a 2-by-1 block structure:

$$\begin{array}{c}
 \begin{bmatrix} I & 0 & 0 \\ 0 & C & 0 \end{bmatrix} \\
 \begin{bmatrix} X_{11} & & \\ & U_1 & \\ & & \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \end{bmatrix} \\
 X = \begin{bmatrix} \text{----} \end{bmatrix} = \begin{bmatrix} \text{-----} \end{bmatrix} \begin{bmatrix} \text{-----} \end{bmatrix} V_1^{**T} . \\
 \begin{bmatrix} X_{21} & & \\ & U_2 & \\ & & \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \end{bmatrix} \\
 \begin{bmatrix} 0 & S & 0 \\ 0 & 0 & I \end{bmatrix}
 \end{array}$$

X<sub>11</sub> is P-by-Q. The unitary matrices U<sub>1</sub>, U<sub>2</sub>, V<sub>1</sub>, and V<sub>2</sub> are P-by-P, (M-P)-by-(M-P), Q-by-Q, and (M-Q)-by-(M-Q), respectively. C and S are R-by-R nonnegative diagonal matrices satisfying C<sup>2</sup> + S<sup>2</sup> = I, in which R = MIN(P, M-P, Q, M-Q)..fi

**Parameters:***JOB<sub>U1</sub>*

JOB<sub>U1</sub> is CHARACTER  
 = 'Y': U<sub>1</sub> is computed;  
 otherwise: U<sub>1</sub> is not computed.

*JOB<sub>U2</sub>*

JOB<sub>U2</sub> is CHARACTER  
 = 'Y': U<sub>2</sub> is computed;  
 otherwise: U<sub>2</sub> is not computed.

*JOB<sub>V1T</sub>*

JOB<sub>V1T</sub> is CHARACTER  
 = 'Y': V<sub>1T</sub> is computed;  
 otherwise: V<sub>1T</sub> is not computed.

*M*

M is INTEGER  
 The number of rows and columns in X.

*P*

P is INTEGER  
 The number of rows in X<sub>11</sub> and X<sub>12</sub>. 0 ≤ P ≤ M.

*Q*

Q is INTEGER



The number of columns in X11 and X21.  $0 \leq Q \leq M$ .

#### *X11*

X11 is COMPLEX array, dimension (LDX11,Q)  
On entry, part of the unitary matrix whose CSD is desired.

#### *LDX11*

LDX11 is INTEGER  
The leading dimension of X11.  $LDX11 \geq \max(1,P)$ .

#### *X21*

X21 is COMPLEX array, dimension (LDX21,Q)  
On entry, part of the unitary matrix whose CSD is desired.

#### *LDX21*

LDX21 is INTEGER  
The leading dimension of X21.  $LDX21 \geq \max(1,M-P)$ .

#### *THETA*

THETA is COMPLEX array, dimension (R), in which  $R = \min(P, M-P, Q, M-Q)$ .  
 $C = \text{DIAG}(\cos(\text{THETA}(1)), \dots, \cos(\text{THETA}(R)))$  and  
 $S = \text{DIAG}(\sin(\text{THETA}(1)), \dots, \sin(\text{THETA}(R)))$ .

#### *U1*

U1 is COMPLEX array, dimension (P)  
If  $\text{JOB}U1 = 'Y'$ , U1 contains the P-by-P unitary matrix U1.

#### *LDU1*

LDU1 is INTEGER  
The leading dimension of U1. If  $\text{JOB}U1 = 'Y'$ ,  $LDU1 \geq \max(1,P)$ .

#### *U2*

U2 is COMPLEX array, dimension (M-P)  
If  $\text{JOB}U2 = 'Y'$ , U2 contains the (M-P)-by-(M-P) unitary matrix U2.

#### *LDU2*

LDU2 is INTEGER  
The leading dimension of U2. If  $\text{JOB}U2 = 'Y'$ ,  $LDU2 \geq \max(1,M-P)$ .

#### *V1T*

V1T is COMPLEX array, dimension (Q)  
If  $\text{JOB}V1T = 'Y'$ , V1T contains the Q-by-Q matrix unitary matrix  $V1^*T$ .

#### *LDV1T*

LDV1T is INTEGER  
The leading dimension of V1T. If  $\text{JOB}V1T = 'Y'$ ,  $LDV1T \geq \max(1,Q)$ .

#### *WORK*

WORK is COMPLEX array, dimension ( $\max(1,LWORK)$ )  
On exit, if  $\text{INFO} = 0$ ,  $\text{WORK}(1)$  returns the optimal LWORK.  
If  $\text{INFO} > 0$  on exit,  $\text{WORK}(2:R)$  contains the values  $\text{PHI}(1)$ , ...,  $\text{PHI}(R-1)$  that, together with  $\text{THETA}(1)$ , ...,  $\text{THETA}(R)$ , define the matrix in intermediate bidiagonal-block form



remaining after nonconvergence. INFO specifies the number of nonzero PHI's.

#### *LWORK*

LWORK is INTEGER

The dimension of the array WORK.

If LWORK = -1, then a workspace query is assumed; the routine only calculates the optimal size of the WORK array, returns this value as the first entry of the work array, and no error message related to LWORK is issued by XERBLA.

#### *RWORK*

RWORK is REAL array, dimension (MAX(1,LRWORK))

On exit, if INFO = 0, RWORK(1) returns the optimal LRWORK.

If INFO > 0 on exit, RWORK(2:R) contains the values PHI(1), ..., PHI(R-1) that, together with THETA(1), ..., THETA(R), define the matrix in intermediate bidiagonal-block form remaining after nonconvergence. INFO specifies the number of nonzero PHI's.

#### *LRWORK*

LRWORK is INTEGER

The dimension of the array RWORK.

If LRWORK = -1, then a workspace query is assumed; the routine only calculates the optimal size of the RWORK array, returns this value as the first entry of the work array, and no error message related to LRWORK is issued by XERBLA.

aram[out] IWORK

batim

IWORK is INTEGER array, dimension (M-MIN(P,M-P,Q,M-Q))

#### *INFO*

INFO is INTEGER

= 0: successful exit.

< 0: if INFO = -i, the i-th argument had an illegal value.

> 0: CBBCSD did not converge. See the description of WORK above for details.

#### References:

[1] Brian D. Sutton. Computing the complete CS decomposition. Numer. Algorithms, 50(1):33-65, 2009.

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Definition at line 260 of file cuncsd2by1.f.

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