

NAME

realOTHERauxiliary

SYNOPSIS**Functions**integer function **ilaslc** (M, N, A, LDA)**ILASLC** scans a matrix for its last non-zero column.integer function **ilaslr** (M, N, A, LDA)**ILASLR** scans a matrix for its last non-zero row.subroutine **slabrd** (M, N, NB, A, LDA, D, E, TAUQ, TAUP, X, LDX, Y, LDY)**SLABRD** reduces the first nb rows and columns of a general matrix to a bidiagonal form.subroutine **slacn2** (N, V, X, ISGN, EST, KASE, ISAVE)**SLACN2** estimates the 1-norm of a square matrix, using reverse communication for evaluating matrix-vector products.subroutine **slacon** (N, V, X, ISGN, EST, KASE)**SLACON** estimates the 1-norm of a square matrix, using reverse communication for evaluating matrix-vector products.subroutine **sladiv** (A, B, C, D, P, Q)**SLADIV** performs complex division in real arithmetic, avoiding unnecessary overflow.subroutine **sladiv1** (A, B, C, D, P, Q)real function **sladiv2** (A, B, C, D, R, T)subroutine **slaein** (RIGHTV, NOINIT, N, H, LDH, WR, WI, VR, VI, B, LDB, WORK, EPS3, SMLNUM, BIGNUM, INFO)**SLAEIN** computes a specified right or left eigenvector of an upper Hessenberg matrix by inverse iteration.subroutine **slaexc** (WANTQ, N, T, LDT, Q, LDQ, J1, N1, N2, WORK, INFO)**SLAEXC** swaps adjacent diagonal blocks of a real upper quasi-triangular matrix in Schur canonical form, by an orthogonal similarity transformation.subroutine **slag2** (A, LDA, B, LDB, SAFMIN, SCALE1, SCALE2, WR1, WR2, WI)**SLAG2** computes the eigenvalues of a 2-by-2 generalized eigenvalue problem, with scaling as necessary to avoid over-/underflow.subroutine **slags2** (UPPER, A1, A2, A3, B1, B2, B3, CSU, SNU, CSV, SNV, CSQ, SNQ)**SLAGS2** computes 2-by-2 orthogonal matrices U, V, and Q, and applies them to matrices A and B such that the rows of the transformed A and B are parallel.subroutine **slagtm** (TRANS, N, NRHS, ALPHA, DL, D, DU, X, LDX, BETA, B, LDB)**SLAGTM** performs a matrix-matrix product of the form $C = \alpha AB + \beta C$, where A is a tridiagonal matrix, B and C are rectangular matrices, and α and β are scalars, which may be 0, 1, or -1.subroutine **slagv2** (A, LDA, B, LDB, ALPHAR, ALPHAI, BETA, CSL, SNL, CSR, SNR)**SLAGV2** computes the Generalized Schur factorization of a real 2-by-2 matrix pencil (A,B) where B is upper triangular.subroutine **slahqr** (WANTT, WANTZ, N, ILO, IHI, H, LDH, WR, WI, ILOZ, IHIZ, Z, LDZ, INFO)**SLAHQR** computes the eigenvalues and Schur factorization of an upper Hessenberg matrix, using the double-shift/single-shift QR algorithm.subroutine **slahr2** (N, K, NB, A, LDA, TAU, T, LDT, Y, LDY)**SLAHR2** reduces the specified number of first columns of a general rectangular matrix A so that elements below the specified subdiagonal are zero, and returns auxiliary matrices which are needed to apply the transformation to the unreduced part of A.subroutine **slaic1** (JOB, J, X, SEST, W, GAMMA, SESTPR, S, C)**SLAIC1** applies one step of incremental condition estimation.subroutine **slaln2** (LTRANS, NA, NW, SMIN, CA, A, LDA, D1, D2, B, LDB, WR, WI, X, LDX, SCALE, XNORM, INFO)**SLALN2** solves a 1-by-1 or 2-by-2 linear system of equations of the specified form.real function **slangt** (NORM, N, DL, D, DU)**SLANGT** returns the value of the 1-norm, Frobenius norm, infinity-norm, or the largest absolute value of any element of a general tridiagonal matrix.real function **slanhs** (NORM, N, A, LDA, WORK)**SLANHS** returns the value of the 1-norm, Frobenius norm, infinity-norm, or the largest absolute value of any element of an upper Hessenberg matrix.real function **slansb** (NORM, UPLO, N, K, AB, LDAB, WORK)

SLANSB returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a symmetric band matrix.

real function **slansp** (NORM, UPLO, N, AP, WORK)

SLANSP returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a symmetric matrix supplied in packed form.

real function **slantb** (NORM, UPLO, DIAG, N, K, AB, LDAB, WORK)

SLANTB returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a triangular band matrix.

real function **slantp** (NORM, UPLO, DIAG, N, AP, WORK)

SLANTP returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a triangular matrix supplied in packed form.

real function **slantr** (NORM, UPLO, DIAG, M, N, A, LDA, WORK)

SLANTR returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a trapezoidal or triangular matrix.

subroutine **slanv2** (A, B, C, D, RT1R, RT1I, RT2R, RT2I, CS, SN)

SLANV2 computes the Schur factorization of a real 2-by-2 nonsymmetric matrix in standard form.

subroutine **slapll** (N, X, INCX, Y, INCY, SSMIN)

SLAPLL measures the linear dependence of two vectors.

subroutine **slapmr** (FORWRD, M, N, X, LDX, K)

SLAPMR rearranges rows of a matrix as specified by a permutation vector.

subroutine **slapmt** (FORWRD, M, N, X, LDX, K)

SLAPMT performs a forward or backward permutation of the columns of a matrix.

subroutine **slaqp2** (M, N, OFFSET, A, LDA, JPVT, TAU, VN1, VN2, WORK)

SLAQP2 computes a QR factorization with column pivoting of the matrix block.

subroutine **slaqps** (M, N, OFFSET, NB, KB, A, LDA, JPVT, TAU, VN1, VN2, AUXV, F, LDF)

SLAQPS computes a step of QR factorization with column pivoting of a real m-by-n matrix A by using BLAS level 3.

subroutine **slaqr0** (WANTT, WANTZ, N, ILO, IHI, H, LDH, WR, WI, ILOZ, IHIZ, Z, LDZ, WORK, LWORK, INFO)

SLAQR0 computes the eigenvalues of a Hessenberg matrix, and optionally the matrices from the Schur decomposition.

subroutine **slaqr1** (N, H, LDH, SR1, SI1, SR2, SI2, V)

SLAQR1 sets a scalar multiple of the first column of the product of 2-by-2 or 3-by-3 matrix H and specified shifts.

subroutine **slaqr2** (WANTT, WANTZ, N, KTOP, KBOT, NW, H, LDH, ILOZ, IHIZ, Z, LDZ, NS, ND, SR, SI, V, LDV, NH, T, LDT, NV, WV, LDWV, WORK, LWORK)

SLAQR2 performs the orthogonal similarity transformation of a Hessenberg matrix to detect and deflate fully converged eigenvalues from a trailing principal submatrix (aggressive early deflation).

subroutine **slaqr3** (WANTT, WANTZ, N, KTOP, KBOT, NW, H, LDH, ILOZ, IHIZ, Z, LDZ, NS, ND, SR, SI, V, LDV, NH, T, LDT, NV, WV, LDWV, WORK, LWORK)

SLAQR3 performs the orthogonal similarity transformation of a Hessenberg matrix to detect and deflate fully converged eigenvalues from a trailing principal submatrix (aggressive early deflation).

subroutine **slaqr4** (WANTT, WANTZ, N, ILO, IHI, H, LDH, WR, WI, ILOZ, IHIZ, Z, LDZ, WORK, LWORK, INFO)

SLAQR4 computes the eigenvalues of a Hessenberg matrix, and optionally the matrices from the Schur decomposition.

subroutine **slaqr5** (WANTT, WANTZ, KACC22, N, KTOP, KBOT, NSHFTS, SR, SI, H, LDH, ILOZ, IHIZ, Z, LDZ, V, LDV, U, LDU, NV, WV, LDWV, NH, WH, LDWH)

SLAQR5 performs a single small-bulge multi-shift QR sweep.

subroutine **slaqsb** (UPLO, N, KD, AB, LDAB, S, SCND, AMAX, EQUED)

SLAQSB scales a symmetric/Hermitian band matrix, using scaling factors computed by spbequ.

subroutine **slaqsp** (UPLO, N, AP, S, SCND, AMAX, EQUED)

SLAQSP scales a symmetric/Hermitian matrix in packed storage, using scaling factors computed by sppequ.

subroutine **slaqtr** (LTRAN, LREAL, N, T, LDT, B, W, SCALE, X, WORK, INFO)

SLAQTR solves a real quasi-triangular system of equations, or a complex quasi-triangular



system of special form, in real arithmetic.

subroutine **slar1v** (N, B1, BN, LAMBDA, D, L, LD, LLD, PIVMIN, GAPCOL, Z, WANTNC, NEGCNT, ZTZ, MINGMA, R, ISUPPZ, NRMINV, RESID, RQCORR, WORK)

SLAR1V computes the (scaled) r-th column of the inverse of the submatrix in rows b1 through bn of the tridiagonal matrix $LDLT - \lambda I$.

subroutine **slar2v** (N, X, Y, Z, INCX, C, S, INCC)

SLAR2V applies a vector of plane rotations with real cosines and real sines from both sides to a sequence of 2-by-2 symmetric/Hermitian matrices.

subroutine **slarf** (SIDE, M, N, V, INCV, TAU, C, LDC, WORK)

SLARF applies an elementary reflector to a general rectangular matrix.

subroutine **slarfb** (SIDE, TRANS, DIRECT, STOREV, M, N, K, V, LDV, T, LDT, C, LDC, WORK, LDWORK)

SLARFB applies a block reflector or its transpose to a general rectangular matrix.

subroutine **slarfg** (N, ALPHA, X, INCX, TAU)

SLARFG generates an elementary reflector (Householder matrix).

subroutine **slarfge** (N, ALPHA, X, INCX, TAU)

SLARFGE generates an elementary reflector (Householder matrix) with non-negative beta.

subroutine **slarft** (DIRECT, STOREV, N, K, V, LDV, TAU, T, LDT)

SLARFT forms the triangular factor T of a block reflector $H = I - \text{vtv}^H$

subroutine **slarfx** (SIDE, M, N, V, TAU, C, LDC, WORK)

SLARFX applies an elementary reflector to a general rectangular matrix, with loop unrolling when the reflector has order ≤ 10 .

subroutine **slarfy** (UPLO, N, V, INCV, TAU, C, LDC, WORK)

SLARFY

subroutine **slargv** (N, X, INCX, Y, INCY, C, INCC)

SLARGV generates a vector of plane rotations with real cosines and real sines.

subroutine **slarrv** (N, VL, VU, D, L, PIVMIN, ISPLIT, M, DOL, DOU, MINRGP, RTOL1, RTOL2, W, WERR, WGAP, IBLOCK, INDEXW, GERS, Z, LDZ, ISUPPZ, WORK, IWORK, INFO)

SLARRV computes the eigenvectors of the tridiagonal matrix $T = L D L^T$ given L, D and the eigenvalues of $L D L^T$.

subroutine **slartv** (N, X, INCX, Y, INCY, C, S, INCC)

SLARTV applies a vector of plane rotations with real cosines and real sines to the elements of a pair of vectors.

subroutine **slaswp** (N, A, LDA, K1, K2, IPIV, INCX)

SLASWP performs a series of row interchanges on a general rectangular matrix.

subroutine **slatbs** (UPLO, TRANS, DIAG, NORMIN, N, KD, AB, LDAB, X, SCALE, CNORM, INFO)

SLATBS solves a triangular banded system of equations.

subroutine **slatdf** (IJOB, N, Z, LDZ, RHS, RDSUM, RDSCAL, IPIV, JPIV)

SLATDF uses the LU factorization of the n-by-n matrix computed by sgetc2 and computes a contribution to the reciprocal Dif-estimate.

subroutine **slatps** (UPLO, TRANS, DIAG, NORMIN, N, AP, X, SCALE, CNORM, INFO)

SLATPS solves a triangular system of equations with the matrix held in packed storage.

subroutine **slatrs** (UPLO, TRANS, DIAG, NORMIN, N, A, LDA, X, SCALE, CNORM, INFO)

SLATRS solves a triangular system of equations with the scale factor set to prevent overflow.

subroutine **slauu2** (UPLO, N, A, LDA, INFO)

SLAUU2 computes the product UUH or LHL , where U and L are upper or lower triangular matrices (unblocked algorithm).

subroutine **slauum** (UPLO, N, A, LDA, INFO)

SLAUUM computes the product UUH or LHL , where U and L are upper or lower triangular matrices (blocked algorithm).

subroutine **srscl** (N, SA, SX, INCX)

SRSCL multiplies a vector by the reciprocal of a real scalar.

subroutine **stprfb** (SIDE, TRANS, DIRECT, STOREV, M, N, K, L, V, LDV, T, LDT, A, LDA, B, LDB, WORK, LDWORK)

STPRFB applies a real or complex 'triangular-pentagonal' blocked reflector to a real or complex matrix, which is composed of two blocks.



Detailed Description

This is the group of real other auxiliary routines

Function Documentation

integer function ilaslc (integer M, integer N, real, dimension(lda, *) A, integer LDA)

ILASLC scans a matrix for its last non-zero column.

Purpose:

ILASLC scans A for its last non-zero column.

Parameters

M

M is INTEGER

The number of rows of the matrix A.

N

N is INTEGER

The number of columns of the matrix A.

A

A is REAL array, dimension (LDA,N)

The m by n matrix A.

LDA

LDA is INTEGER

The leading dimension of the array A. LDA \geq max(1,M).

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integer function ilaslr (integer M, integer N, real, dimension(lda, *) A, integer LDA)

ILASLR scans a matrix for its last non-zero row.

Purpose:

ILASLR scans A for its last non-zero row.

Parameters

M

M is INTEGER

The number of rows of the matrix A.

N

N is INTEGER

The number of columns of the matrix A.

A

A is REAL array, dimension (LDA,N)

The m by n matrix A.

LDA

LDA is INTEGER

The leading dimension of the array A. LDA \geq max(1,M).

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subroutine slabrd (integer M, integer N, integer NB, real, dimension(lda, *) A, integer LDA, real, dimension(*) D, real, dimension(*) E, real, dimension(*) TAUQ, real, dimension(*) TAUP, real, dimension(ldx, *) X, integer LDX, real, dimension(ldy, *) Y, integer LDY)

SLABRD reduces the first nb rows and columns of a general matrix to a bidiagonal form.

Purpose:

SLABRD reduces the first NB rows and columns of a real general m by n matrix A to upper or lower bidiagonal form by an orthogonal transformation $Q^*T * A * P$, and returns the matrices X and Y which are needed to apply the transformation to the unreduced part of A.

If $m \geq n$, A is reduced to upper bidiagonal form; if $m < n$, to lower bidiagonal form.

This is an auxiliary routine called by SGEBRD

Parameters

M

M is INTEGER

The number of rows in the matrix A.

N

N is INTEGER

The number of columns in the matrix A.

NB

NB is INTEGER

The number of leading rows and columns of A to be reduced.

A

A is REAL array, dimension (LDA,N)

On entry, the m by n general matrix to be reduced.

On exit, the first NB rows and columns of the matrix are overwritten; the rest of the array is unchanged.

If $m \geq n$, elements on and below the diagonal in the first NB columns, with the array TAUQ, represent the orthogonal matrix Q as a product of elementary reflectors; and elements above the diagonal in the first NB rows, with the array TAUP, represent the orthogonal matrix P as a product of elementary reflectors.

If $m < n$, elements below the diagonal in the first NB columns, with the array TAUQ, represent the orthogonal matrix Q as a product of elementary reflectors, and elements on and above the diagonal in the first NB rows, with the array TAUP, represent the orthogonal matrix P as a product of elementary reflectors.

See Further Details.

LDA

LDA is INTEGER

The leading dimension of the array A. $LDA \geq \max(1,M)$.



D

D is REAL array, dimension (NB)
 The diagonal elements of the first NB rows and columns of the reduced matrix. $D(i) = A(i,i)$.

E

E is REAL array, dimension (NB)
 The off-diagonal elements of the first NB rows and columns of the reduced matrix.

TAUQ

TAUQ is REAL array, dimension (NB)
 The scalar factors of the elementary reflectors which represent the orthogonal matrix *Q*. See Further Details.

TAUP

TAUP is REAL array, dimension (NB)
 The scalar factors of the elementary reflectors which represent the orthogonal matrix *P*. See Further Details.

X

X is REAL array, dimension (LDX,NB)
 The m-by-nb matrix *X* required to update the unreduced part of *A*.

LDX

LDX is INTEGER
 The leading dimension of the array *X*. $LDX \geq \max(1,M)$.

Y

Y is REAL array, dimension (LDY,NB)
 The n-by-nb matrix *Y* required to update the unreduced part of *A*.

LDY

LDY is INTEGER
 The leading dimension of the array *Y*. $LDY \geq \max(1,N)$.

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Further Details:

The matrices *Q* and *P* are represented as products of elementary reflectors:

$$Q = H(1) H(2) \dots H(nb) \text{ and } P = G(1) G(2) \dots G(nb)$$

Each *H*(*i*) and *G*(*i*) has the form:

$$H(i) = I - \tau v v^T \text{ and } G(i) = I - \tau u u^T$$

where τ and τ are real scalars, and *v* and *u* are real vectors.



If $m \geq n$, $v(1:i-1) = 0$, $v(i) = 1$, and $v(i:m)$ is stored on exit in $A(i:m,i)$; $u(1:i) = 0$, $u(i+1) = 1$, and $u(i+1:n)$ is stored on exit in $A(i,i+1:n)$; τ_{uq} is stored in $\text{TAUQ}(i)$ and τ_{up} in $\text{TAUP}(i)$.

If $m < n$, $v(1:i) = 0$, $v(i+1) = 1$, and $v(i+1:m)$ is stored on exit in $A(i+2:m,i)$; $u(1:i-1) = 0$, $u(i) = 1$, and $u(i:n)$ is stored on exit in $A(i,i+1:n)$; τ_{uq} is stored in $\text{TAUQ}(i)$ and τ_{up} in $\text{TAUP}(i)$.

The elements of the vectors v and u together form the m -by- nb matrix V and the nb -by- n matrix U^{**T} which are needed, with X and Y , to apply the transformation to the unreduced part of the matrix, using a block update of the form: $A := A - V*Y^{**T} - X*U^{**T}$.

The contents of A on exit are illustrated by the following examples with $nb = 2$:

$m = 6$ and $n = 5$ ($m > n$): $m = 5$ and $n = 6$ ($m < n$):

(1 1 u1 u1 u1)	(1 u1 u1 u1 u1 u1)
(v1 1 1 u2 u2)	(1 1 u2 u2 u2 u2)
(v1 v2 a a a)	(v1 1 a a a a)
(v1 v2 a a a)	(v1 v2 a a a a)
(v1 v2 a a a)	(v1 v2 a a a a)
(v1 v2 a a a)	(v1 v2 a a a a)

where a denotes an element of the original matrix which is unchanged, v_i denotes an element of the vector defining $H(i)$, and u_i an element of the vector defining $G(i)$.

subroutine slacn2 (integer N, real, dimension(*) V, real, dimension(*) X, integer, dimension(*) ISGN, real EST, integer KASE, integer, dimension(3) ISAVE)

SLACN2 estimates the 1-norm of a square matrix, using reverse communication for evaluating matrix-vector products.

Purpose:

SLACN2 estimates the 1-norm of a square, real matrix A .
Reverse communication is used for evaluating matrix-vector products.

Parameters

N

N is INTEGER
The order of the matrix. $N \geq 1$.

V

V is REAL array, dimension (N)
On the final return, $V = A*W$, where $EST = \text{norm}(V)/\text{norm}(W)$
(W is not returned).

X

X is REAL array, dimension (N)
On an intermediate return, X should be overwritten by
 $A * X$, if $KASE=1$,
 $A^{**T} * X$, if $KASE=2$,
and SLACN2 must be re-called with all the other parameters unchanged.

ISGN

ISGN is INTEGER array, dimension (N)

EST



EST is REAL

On entry with KASE = 1 or 2 and ISAVE(1) = 3, EST should be unchanged from the previous call to SLACN2.

On exit, EST is an estimate (a lower bound) for norm(A).

KASE

KASE is INTEGER

On the initial call to SLACN2, KASE should be 0.

On an intermediate return, KASE will be 1 or 2, indicating whether X should be overwritten by $A * X$ or $A^T * X$.

On the final return from SLACN2, KASE will again be 0.

ISAVE

ISAVE is INTEGER array, dimension (3)

ISAVE is used to save variables between calls to SLACN2

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Further Details:

Originally named SONEST, dated March 16, 1988.

This is a thread safe version of SLACON, which uses the array ISAVE in place of a SAVE statement, as follows:

```
SLACON  SLACN2
JUMP  ISAVE(1)
J      ISAVE(2)
ITER  ISAVE(3)
```

Contributors:

Nick Higham, University of Manchester

References:

N.J. Higham, 'FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation', ACM Trans. Math. Soft., vol. 14, no. 4, pp. 381-396, December 1988.

subroutine slacon (integer N, real, dimension(*) V, real, dimension(*) X, integer, dimension(*) ISGN, real EST, integer KASE)

SLACON estimates the 1-norm of a square matrix, using reverse communication for evaluating matrix-vector products.

Purpose:

SLACON estimates the 1-norm of a square, real matrix A.

Reverse communication is used for evaluating matrix-vector products.

Parameters

N

N is INTEGER

The order of the matrix. $N \geq 1$.

V

V is REAL array, dimension (N)



On the final return, $V = A * W$, where $EST = \text{norm}(V)/\text{norm}(W)$
(W is not returned).

X

X is REAL array, dimension (N)
On an intermediate return, *X* should be overwritten by
 $A * X$, if $KASE=1$,
 $A^{**T} * X$, if $KASE=2$,
 and SLACON must be re-called with all the other parameters
 unchanged.

ISGN

ISGN is INTEGER array, dimension (N)

EST

EST is REAL
 On entry with $KASE = 1$ or 2 and $JUMP = 3$, *EST* should be
 unchanged from the previous call to SLACON.
 On exit, *EST* is an estimate (a lower bound) for $\text{norm}(A)$.

KASE

KASE is INTEGER
 On the initial call to SLACON, *KASE* should be 0.
 On an intermediate return, *KASE* will be 1 or 2, indicating
 whether *X* should be overwritten by $A * X$ or $A^{**T} * X$.
 On the final return from SLACON, *KASE* will again be 0.

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 Originally named SONEST, dated March 16, 1988.

References:

N.J. Higham, 'FORTRAN codes for estimating the one-norm of
 a real or complex matrix, with applications to condition estimation', ACM Trans. Math. Soft.,
 vol. 14, no. 4, pp. 381-396, December 1988.

subroutine sladiv (real A, real B, real C, real D, real P, real Q)

SLADIV performs complex division in real arithmetic, avoiding unnecessary overflow.

Purpose:

SLADIV performs complex division in real arithmetic

$$\frac{a + i*b}{c + i*d} = \frac{p + i*q}{c + i*d}$$

The algorithm is due to Michael Baudin and Robert L. Smith
 and can be found in the paper
 "A Robust Complex Division in Scilab"

Parameters

A



A is REAL

B

B is REAL

C

C is REAL

D

D is REAL

The scalars a, b, c, and d in the above expression.

P

P is REAL

Q

Q is REAL

The scalars p and q in the above expression.

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subroutine slaein (logical RIGHTV, logical NOINIT, integer N, real, dimension(ldh, *) H, integer LDH, real WR, real WI, real, dimension(*) VR, real, dimension(*) VI, real, dimension(ldb, *) B, integer LDB, real, dimension(*) WORK, real EPS3, real SMLNUM, real BIGNUM, integer INFO)

SLAEIN computes a specified right or left eigenvector of an upper Hessenberg matrix by inverse iteration.

Purpose:

SLAEIN uses inverse iteration to find a right or left eigenvector corresponding to the eigenvalue (WR,WI) of a real upper Hessenberg matrix H.

Parameters

RIGHTV

RIGHTV is LOGICAL

= .TRUE. : compute right eigenvector;

= .FALSE.: compute left eigenvector.

NOINIT

NOINIT is LOGICAL

= .TRUE. : no initial vector supplied in (VR,VI).

= .FALSE.: initial vector supplied in (VR,VI).

N

N is INTEGER

The order of the matrix H. N >= 0.

H

H is REAL array, dimension (LDH,N)

The upper Hessenberg matrix H.

LDH



LDH is INTEGER

The leading dimension of the array H. $LDH \geq \max(1, N)$.

WR

WR is REAL

WI

WI is REAL

The real and imaginary parts of the eigenvalue of H whose corresponding right or left eigenvector is to be computed.

VR

VR is REAL array, dimension (N)

VI

VI is REAL array, dimension (N)

On entry, if **NOINIT** = .FALSE. and **WI** = 0.0, **VR** must contain a real starting vector for inverse iteration using the real eigenvalue **WR**; if **NOINIT** = .FALSE. and **WI** .ne. 0.0, **VR** and **VI** must contain the real and imaginary parts of a complex starting vector for inverse iteration using the complex eigenvalue (**WR**, **WI**); otherwise **VR** and **VI** need not be set. On exit, if **WI** = 0.0 (real eigenvalue), **VR** contains the computed real eigenvector; if **WI** .ne. 0.0 (complex eigenvalue), **VR** and **VI** contain the real and imaginary parts of the computed complex eigenvector. The eigenvector is normalized so that the component of largest magnitude has magnitude 1; here the magnitude of a complex number (x,y) is taken to be $|x| + |y|$. **VI** is not referenced if **WI** = 0.0.

B

B is REAL array, dimension (LDB,N)

LDB

LDB is INTEGER

The leading dimension of the array B. $LDB \geq N+1$.

WORK

WORK is REAL array, dimension (N)

EPS3

EPS3 is REAL

A small machine-dependent value which is used to perturb close eigenvalues, and to replace zero pivots.

SMLNUM

SMLNUM is REAL

A machine-dependent value close to the underflow threshold.

BIGNUM

BIGNUM is REAL

A machine-dependent value close to the overflow threshold.

INFO

INFO is INTEGER

= 0: successful exit

= 1: inverse iteration did not converge; **VR** is set to the last iterate, and so is **VI** if **WI** .ne. 0.0.

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subroutine slaexc (logical WANTQ, integer N, real, dimension(ldt, *) T, integer LDT, real, dimension(ldq, *) Q, integer LDQ, integer J1, integer N1, integer N2, real, dimension(*) WORK, integer INFO)

SLAEXC swaps adjacent diagonal blocks of a real upper quasi-triangular matrix in Schur canonical form, by an orthogonal similarity transformation.

Purpose:

SLAEXC swaps adjacent diagonal blocks T11 and T22 of order 1 or 2 in an upper quasi-triangular matrix T by an orthogonal similarity transformation.

T must be in Schur canonical form, that is, block upper triangular with 1-by-1 and 2-by-2 diagonal blocks; each 2-by-2 diagonal block has its diagonal elements equal and its off-diagonal elements of opposite sign.

Parameters

WANTQ

WANTQ is LOGICAL

= .TRUE. : accumulate the transformation in the matrix Q;

= .FALSE.: do not accumulate the transformation.

N

N is INTEGER

The order of the matrix T. $N \geq 0$.

T

T is REAL array, dimension (LDT,N)

On entry, the upper quasi-triangular matrix T, in Schur canonical form.

On exit, the updated matrix T, again in Schur canonical form.

LDT

LDT is INTEGER

The leading dimension of the array T. $LDT \geq \max(1,N)$.

Q

Q is REAL array, dimension (LDQ,N)

On entry, if WANTQ is .TRUE., the orthogonal matrix Q.

On exit, if WANTQ is .TRUE., the updated matrix Q.

If WANTQ is .FALSE., Q is not referenced.

LDQ

LDQ is INTEGER

The leading dimension of the array Q.

$LDQ \geq 1$; and if WANTQ is .TRUE., $LDQ \geq N$.

J1

J1 is INTEGER

The index of the first row of the first block T11.

N1



N1 is INTEGER

The order of the first block T11. *N1* = 0, 1 or 2.

N2

N2 is INTEGER

The order of the second block T22. *N2* = 0, 1 or 2.

WORK

WORK is REAL array, dimension (*N*)

INFO

INFO is INTEGER

= 0: successful exit

= 1: the transformed matrix *T* would be too far from Schur form; the blocks are not swapped and *T* and *Q* are unchanged.

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December 2016

subroutine slag2 (real, dimension(lda, *) A, integer LDA, real, dimension(ldb, *) B, integer LDB, real SAFMIN, real SCALE1, real SCALE2, real WR1, real WR2, real WI)

SLAG2 computes the eigenvalues of a 2-by-2 generalized eigenvalue problem, with scaling as necessary to avoid over-/underflow.

Purpose:

SLAG2 computes the eigenvalues of a 2 x 2 generalized eigenvalue problem $A - w B$, with scaling as necessary to avoid over-/underflow.

The scaling factor "*s*" results in a modified eigenvalue equation

$$s A - w B$$

where *s* is a non-negative scaling factor chosen so that *w*, *w* *B*, and *s* *A* do not overflow and, if possible, do not underflow, either.

Parameters

A

A is REAL array, dimension (LDA, 2)

On entry, the 2 x 2 matrix *A*. It is assumed that its 1-norm is less than 1/SAFMIN. Entries less than sqrt(SAFMIN)*norm(*A*) are subject to being treated as zero.

LDA

LDA is INTEGER

The leading dimension of the array *A*. *LDA* >= 2.

B

B is REAL array, dimension (LDB, 2)

On entry, the 2 x 2 upper triangular matrix *B*. It is assumed that the one-norm of *B* is less than 1/SAFMIN. The diagonals should be at least sqrt(SAFMIN) times the largest element of *B* (in absolute value); if a diagonal is smaller than that, then +/- sqrt(SAFMIN) will be used instead of



that diagonal.

LDB

LDB is INTEGER

The leading dimension of the array B. LDB ≥ 2 .

SAFMIN

SAFMIN is REAL

The smallest positive number s.t. $1/\text{SAFMIN}$ does not overflow. (This should always be $\text{SLAMCH}('S')$ -- it is an argument in order to avoid having to call SLAMCH frequently.)

SCALE1

SCALE1 is REAL

A scaling factor used to avoid over-/underflow in the eigenvalue equation which defines the first eigenvalue. If the eigenvalues are complex, then the eigenvalues are $(\text{WR1} \pm \text{WI} i) / \text{SCALE1}$ (which may lie outside the exponent range of the machine), $\text{SCALE1} = \text{SCALE2}$, and SCALE1 will always be positive. If the eigenvalues are real, then the first (real) eigenvalue is $\text{WR1} / \text{SCALE1}$, but this may overflow or underflow, and in fact, SCALE1 may be zero or less than the underflow threshold if the exact eigenvalue is sufficiently large.

SCALE2

SCALE2 is REAL

A scaling factor used to avoid over-/underflow in the eigenvalue equation which defines the second eigenvalue. If the eigenvalues are complex, then $\text{SCALE2} = \text{SCALE1}$. If the eigenvalues are real, then the second (real) eigenvalue is $\text{WR2} / \text{SCALE2}$, but this may overflow or underflow, and in fact, SCALE2 may be zero or less than the underflow threshold if the exact eigenvalue is sufficiently large.

WR1

WR1 is REAL

If the eigenvalue is real, then WR1 is SCALE1 times the eigenvalue closest to the (2,2) element of $A B^{**}(-1)$. If the eigenvalue is complex, then $\text{WR1} = \text{WR2}$ is SCALE1 times the real part of the eigenvalues.

WR2

WR2 is REAL

If the eigenvalue is real, then WR2 is SCALE2 times the other eigenvalue. If the eigenvalue is complex, then $\text{WR1} = \text{WR2}$ is SCALE1 times the real part of the eigenvalues.

WI

WI is REAL

If the eigenvalue is real, then WI is zero. If the eigenvalue is complex, then WI is SCALE1 times the imaginary part of the eigenvalues. WI will always be non-negative.

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subroutine slags2 (logical UPPER, real A1, real A2, real A3, real B1, real B2, real B3, real CSU, real SNU, real CSV, real SNV, real CSQ, real SNQ)

SLAGS2 computes 2-by-2 orthogonal matrices U, V, and Q, and applies them to matrices A and B such that the rows of the transformed A and B are parallel.

Purpose:

SLAGS2 computes 2-by-2 orthogonal matrices U, V and Q, such that if (UPPER) then

$$U^{**T} * A * Q = U^{**T} * \begin{pmatrix} A1 & A2 \\ 0 & A3 \end{pmatrix} * Q = \begin{pmatrix} x & 0 \\ 0 & x \end{pmatrix}$$

and

$$V^{**T} * B * Q = V^{**T} * \begin{pmatrix} B1 & B2 \\ 0 & B3 \end{pmatrix} * Q = \begin{pmatrix} x & 0 \\ 0 & x \end{pmatrix}$$

or if (.NOT.UPPER) then

$$U^{**T} * A * Q = U^{**T} * \begin{pmatrix} A1 & 0 \\ A2 & A3 \end{pmatrix} * Q = \begin{pmatrix} x & x \\ 0 & x \end{pmatrix}$$

and

$$V^{**T} * B * Q = V^{**T} * \begin{pmatrix} B1 & 0 \\ B2 & B3 \end{pmatrix} * Q = \begin{pmatrix} x & x \\ 0 & x \end{pmatrix}$$

The rows of the transformed A and B are parallel, where

$$U = \begin{pmatrix} CSU & SNU \\ -SNU & CSU \end{pmatrix}, V = \begin{pmatrix} CSV & SNV \\ -SNV & CSV \end{pmatrix}, Q = \begin{pmatrix} CSQ & SNQ \\ -SNQ & CSQ \end{pmatrix}$$

Z^{**T} denotes the transpose of Z.

Parameters*UPPER*

UPPER is LOGICAL

= .TRUE.: the input matrices A and B are upper triangular.

= .FALSE.: the input matrices A and B are lower triangular.

A1

A1 is REAL

A2

A2 is REAL

A3

A3 is REAL

On entry, A1, A2 and A3 are elements of the input 2-by-2 upper (lower) triangular matrix A.

B1

B1 is REAL

B2

B2 is REAL

B3

B3 is REAL

On entry, B1, B2 and B3 are elements of the input 2-by-2 upper (lower) triangular matrix B.



CSU

CSU is REAL

SNU

SNU is REAL

The desired orthogonal matrix U.

CSV

CSV is REAL

SNV

SNV is REAL

The desired orthogonal matrix V.

CSQ

CSQ is REAL

SNQ

SNQ is REAL

The desired orthogonal matrix Q.

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subroutine slagtm (character TRANS, integer N, integer NRHS, real ALPHA, real, dimension(*) DL, real, dimension(*) D, real, dimension(*) DU, real, dimension(ldx, *) X, integer LDX, real BETA, real, dimension(ldb, *) B, integer LDB)

SLAGTM performs a matrix-matrix product of the form $C = \alpha AB + \beta C$, where A is a tridiagonal matrix, B and C are rectangular matrices, and α and β are scalars, which may be 0, 1, or -1.

Purpose:

SLAGTM performs a matrix-vector product of the form

$$B := \alpha A * X + \beta B$$

where A is a tridiagonal matrix of order N, B and X are N by NRHS matrices, and alpha and beta are real scalars, each of which may be 0., 1., or -1.

Parameters*TRANS*

TRANS is CHARACTER*1

Specifies the operation applied to A.

= 'N': No transpose, $B := \alpha A * X + \beta B$ = 'T': Transpose, $B := \alpha A' * X + \beta B$

= 'C': Conjugate transpose = Transpose

N

N is INTEGER

The order of the matrix A. $N \geq 0$.*NRHS*

NRHS is INTEGER

The number of right hand sides, i.e., the number of columns



of the matrices X and B.

ALPHA

ALPHA is REAL

The scalar alpha. ALPHA must be 0., 1., or -1.; otherwise, it is assumed to be 0.

DL

DL is REAL array, dimension (N-1)

The (n-1) sub-diagonal elements of T.

D

D is REAL array, dimension (N)

The diagonal elements of T.

DU

DU is REAL array, dimension (N-1)

The (n-1) super-diagonal elements of T.

X

X is REAL array, dimension (LDX,NRHS)

The N by NRHS matrix X.

LDX

LDX is INTEGER

The leading dimension of the array X. LDX \geq max(N,1).

BETA

BETA is REAL

The scalar beta. BETA must be 0., 1., or -1.; otherwise, it is assumed to be 1.

B

B is REAL array, dimension (LDB,NRHS)

On entry, the N by NRHS matrix B.

On exit, B is overwritten by the matrix expression

$B := \alpha * A * X + \beta * B$.

LDB

LDB is INTEGER

The leading dimension of the array B. LDB \geq max(N,1).

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subroutine slagv2 (real, dimension(lda, *) A, integer LDA, real, dimension(ldb, *) B, integer LDB, real, dimension(2) ALPHAR, real, dimension(2) ALPHAI, real, dimension(2) BETA, real CSL, real SNL, real CSR, real SNR)

SLAGV2 computes the Generalized Schur factorization of a real 2-by-2 matrix pencil (A,B) where B is upper triangular.

Purpose:

SLAGV2 computes the Generalized Schur factorization of a real 2-by-2 matrix pencil (A,B) where B is upper triangular. This routine



computes orthogonal (rotation) matrices given by CSL, SNL and CSR, SNR such that

- 1) if the pencil (A,B) has two real eigenvalues (include 0/0 or 1/0 types), then

$$\begin{bmatrix} a_{11} & a_{12} \\ 0 & a_{22} \end{bmatrix} := \begin{bmatrix} \text{CSL} & \text{SNL} \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} \text{CSR} & -\text{SNR} \\ \text{SNR} & \text{CSR} \end{bmatrix}$$

$$\begin{bmatrix} b_{11} & b_{12} \\ 0 & b_{22} \end{bmatrix} := \begin{bmatrix} \text{CSL} & \text{SNL} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} \\ 0 & b_{22} \end{bmatrix} \begin{bmatrix} \text{CSR} & -\text{SNR} \\ \text{SNR} & \text{CSR} \end{bmatrix},$$

- 2) if the pencil (A,B) has a pair of complex conjugate eigenvalues, then

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} := \begin{bmatrix} \text{CSL} & \text{SNL} \\ -\text{SNL} & \text{CSL} \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} \text{CSR} & -\text{SNR} \\ \text{SNR} & \text{CSR} \end{bmatrix}$$

$$\begin{bmatrix} b_{11} & 0 \\ 0 & b_{22} \end{bmatrix} := \begin{bmatrix} \text{CSL} & \text{SNL} \\ -\text{SNL} & \text{CSL} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} \\ 0 & b_{22} \end{bmatrix} \begin{bmatrix} \text{CSR} & -\text{SNR} \\ \text{SNR} & \text{CSR} \end{bmatrix}$$

where $b_{11} \geq b_{22} > 0$.

Parameters

A

A is REAL array, dimension (LDA, 2)

On entry, the 2 x 2 matrix A.

On exit, A is overwritten by the “A-part” of the generalized Schur form.

LDA

LDA is INTEGER

The leading dimension of the array A. $LDA \geq 2$.

B

B is REAL array, dimension (LDB, 2)

On entry, the upper triangular 2 x 2 matrix B.

On exit, B is overwritten by the “B-part” of the generalized Schur form.

LDB

LDB is INTEGER

The leading dimension of the array B. $LDB \geq 2$.

ALPHAR

ALPHAR is REAL array, dimension (2)

ALPHAI

ALPHAI is REAL array, dimension (2)

BETA

BETA is REAL array, dimension (2)

$(\text{ALPHAR}(k) + i * \text{ALPHAI}(k)) / \text{BETA}(k)$ are the eigenvalues of the pencil (A,B), $k=1,2$, $i = \sqrt{-1}$. Note that $\text{BETA}(k)$ may be zero.

CSL

CSL is REAL

The cosine of the left rotation matrix.

SNL



SNL is REAL

The sine of the left rotation matrix.

CSR

CSR is REAL

The cosine of the right rotation matrix.

SNR

SNR is REAL

The sine of the right rotation matrix.

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subroutine slahqr (logical WANTT, logical WANTZ, integer N, integer ILO, integer IHI, real, dimension(ldh, *) H, integer LDH, real, dimension(*) WR, real, dimension(*) WI, integer ILOZ, integer IHIZ, real, dimension(ldz, *) Z, integer LDZ, integer INFO)

SLAHQR computes the eigenvalues and Schur factorization of an upper Hessenberg matrix, using the double-shift/single-shift QR algorithm.

Purpose:

SLAHQR is an auxiliary routine called by SHSEQR to update the eigenvalues and Schur decomposition already computed by SHSEQR, by dealing with the Hessenberg submatrix in rows and columns ILO to IHI.

Parameters

WANTT

WANTT is LOGICAL

= .TRUE. : the full Schur form T is required;

= .FALSE.: only eigenvalues are required.

WANTZ

WANTZ is LOGICAL

= .TRUE. : the matrix of Schur vectors Z is required;

= .FALSE.: Schur vectors are not required.

N

N is INTEGER

The order of the matrix H. $N \geq 0$.

ILO

ILO is INTEGER

IHI

IHI is INTEGER

It is assumed that H is already upper quasi-triangular in rows and columns IHI+1:N, and that $H(ILO, ILO-1) = 0$ (unless $ILO = 1$). SLAHQR works primarily with the Hessenberg submatrix in rows and columns ILO to IHI, but applies transformations to all of H if WANTT is .TRUE..



$1 \leq \text{ILO} \leq \max(1, \text{IHI}); \text{IHI} \leq N.$

H

H is REAL array, dimension (LDH,N)

On entry, the upper Hessenberg matrix *H*.

On exit, if *INFO* is zero and if *WANTT* is *.TRUE.*, *H* is upper quasi-triangular in rows and columns *ILO:IHI*, with any 2-by-2 diagonal blocks in standard form. If *INFO* is zero and *WANTT* is *.FALSE.*, the contents of *H* are unspecified on exit. The output state of *H* if *INFO* is nonzero is given below under the description of *INFO*.

LDH

LDH is INTEGER

The leading dimension of the array *H*. $\text{LDH} \geq \max(1, N).$

WR

WR is REAL array, dimension (N)

WI

WI is REAL array, dimension (N)

The real and imaginary parts, respectively, of the computed eigenvalues *ILO* to *IHI* are stored in the corresponding elements of *WR* and *WI*. If two eigenvalues are computed as a complex conjugate pair, they are stored in consecutive elements of *WR* and *WI*, say the *i*-th and (*i*+1)th, with $\text{WI}(i) > 0$ and $\text{WI}(i+1) < 0$. If *WANTT* is *.TRUE.*, the eigenvalues are stored in the same order as on the diagonal of the Schur form returned in *H*, with $\text{WR}(i) = H(i,i)$, and, if $H(i:i+1, i:i+1)$ is a 2-by-2 diagonal block, $\text{WI}(i) = \sqrt{H(i+1,i)*H(i,i+1)}$ and $\text{WI}(i+1) = -\text{WI}(i)$.

ILOZ

ILOZ is INTEGER

IHIZ

IHIZ is INTEGER

Specify the rows of *Z* to which transformations must be applied if *WANTZ* is *.TRUE.*.

$1 \leq \text{ILOZ} \leq \text{ILO}; \text{IHI} \leq \text{IHIZ} \leq N.$

Z

Z is REAL array, dimension (LDZ,N)

If *WANTZ* is *.TRUE.*, on entry *Z* must contain the current matrix *Z* of transformations accumulated by *SHSEQR*, and on exit *Z* has been updated; transformations are applied only to the submatrix *Z(ILOZ:IHIZ, ILO:IHI)*.

If *WANTZ* is *.FALSE.*, *Z* is not referenced.

LDZ

LDZ is INTEGER

The leading dimension of the array *Z*. $\text{LDZ} \geq \max(1, N).$

INFO

INFO is INTEGER

= 0: successful exit

> 0: If *INFO* = *i*, *SLAHQR* failed to compute all the eigenvalues *ILO* to *IHI* in a total of 30 iterations per eigenvalue; elements *i+1:ihi* of *WR* and *WI* contain those eigenvalues which have been



successfully computed.

If $\text{INFO} > 0$ and WANTT is `.FALSE.`, then on exit, the remaining unconverged eigenvalues are the eigenvalues of the upper Hessenberg matrix rows and columns ILO through INFO of the final, output value of H .

If $\text{INFO} > 0$ and WANTT is `.TRUE.`, then on exit
 (*) (initial value of H)* $U = U$ *(final value of H)
 where U is an orthogonal matrix. The final value of H is upper Hessenberg and triangular in rows and columns $\text{INFO}+1$ through IHI .

If $\text{INFO} > 0$ and WANTZ is `.TRUE.`, then on exit
 (final value of Z) = (initial value of Z)* U
 where U is the orthogonal matrix in (*)
 (regardless of the value of WANTT .)

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Further Details:

02-96 Based on modifications by
 David Day, Sandia National Laboratory, USA

12-04 Further modifications by
 Ralph Byers, University of Kansas, USA
 This is a modified version of SLAHQR from LAPACK version 3.0.
 It is (1) more robust against overflow and underflow and
 (2) adopts the more conservative Ahues & Tisseur stopping
 criterion (LAWN 122, 1997).

subroutine slahr2 (integer N, integer K, integer NB, real, dimension(lda, *) A, integer LDA, real, dimension(nb) TAU, real, dimension(ldt, nb) T, integer LDT, real, dimension(ldy, nb) Y, integer LDY)

SLAHR2 reduces the specified number of first columns of a general rectangular matrix A so that elements below the specified subdiagonal are zero, and returns auxiliary matrices which are needed to apply the transformation to the unreduced part of A .

Purpose:

SLAHR2 reduces the first NB columns of A real general $n\text{-BY-}(n\text{-k}+1)$ matrix A so that elements below the k -th subdiagonal are zero. The reduction is performed by an orthogonal similarity transformation $Q^*T * A * Q$. The routine returns the matrices V and T which determine Q as a block reflector $I - V^*T^*V^*T$, and also the matrix $Y = A * V * T$.

This is an auxiliary routine called by **SGEHRD**.

Parameters

N

N is **INTEGER**



The order of the matrix A.

K

K is INTEGER

The offset for the reduction. Elements below the *k*-th subdiagonal in the first *NB* columns are reduced to zero.
 $K < N$.

NB

NB is INTEGER

The number of columns to be reduced.

A

A is REAL array, dimension (LDA,*N*-*K*+1)

On entry, the *n*-by-(*n*-*k*+1) general matrix *A*.

On exit, the elements on and above the *k*-th subdiagonal in the first *NB* columns are overwritten with the corresponding elements of the reduced matrix; the elements below the *k*-th subdiagonal, with the array *TAU*, represent the matrix *Q* as a product of elementary reflectors. The other columns of *A* are unchanged. See Further Details.

LDA

LDA is INTEGER

The leading dimension of the array *A*. $LDA \geq \max(1, N)$.

TAU

TAU is REAL array, dimension (*NB*)

The scalar factors of the elementary reflectors. See Further Details.

T

T is REAL array, dimension (LDT,*NB*)

The upper triangular matrix *T*.

LDT

LDT is INTEGER

The leading dimension of the array *T*. $LDT \geq NB$.

Y

Y is REAL array, dimension (LDY,*NB*)

The *n*-by-*nb* matrix *Y*.

LDY

LDY is INTEGER

The leading dimension of the array *Y*. $LDY \geq N$.

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Further Details:

The matrix *Q* is represented as a product of *nb* elementary reflectors

$$Q = H(1) H(2) \dots H(nb).$$



Each $H(i)$ has the form

$$H(i) = I - \tau * v * v^{**T}$$

where τ is a real scalar, and v is a real vector with $v(1:i+k-1) = 0$, $v(i+k) = 1$; $v(i+k+1:n)$ is stored on exit in $A(i+k+1:n,i)$, and τ in $TAU(i)$.

The elements of the vectors v together form the $(n-k+1)$ -by- nb matrix V which is needed, with T and Y , to apply the transformation to the unreduced part of the matrix, using an update of the form:
 $A := (I - V^{*T}V^{**T}) * (A - Y^{*}V^{**T})$.

The contents of A on exit are illustrated by the following example with $n = 7$, $k = 3$ and $nb = 2$:

```
( a  a  a  a  a )
( a  a  a  a  a )
( a  a  a  a  a )
( h  h  a  a  a )
( v1 h  a  a  a )
( v1 v2 a  a  a )
( v1 v2 a  a  a )
```

where a denotes an element of the original matrix A , h denotes a modified element of the upper Hessenberg matrix H , and v_i denotes an element of the vector defining $H(i)$.

This subroutine is a slight modification of LAPACK-3.0's DLAHRD incorporating improvements proposed by Quintana-Orti and Van de Geijn. Note that the entries of $A(1:K,2:NB)$ differ from those returned by the original LAPACK-3.0's DLAHRD routine. (This subroutine is not backward compatible with LAPACK-3.0's DLAHRD.)

References:

Gregorio Quintana-Orti and Robert van de Geijn, 'Improving the performance of reduction to Hessenberg form,' ACM Transactions on Mathematical Software, 32(2):180-194, June 2006.

subroutine slaic1 (integer JOB, integer J, real, dimension(j) X, real SEST, real, dimension(j) W, real GAMMA, real SESTPR, real S, real C)

SLAIC1 applies one step of incremental condition estimation.

Purpose:

SLAIC1 applies one step of incremental condition estimation in its simplest version:

Let x , $\text{twonorm}(x) = 1$, be an approximate singular vector of an j -by- j lower triangular matrix L , such that

$$\text{twonorm}(L^{*}x) = \text{sest}$$

Then SLAIC1 computes sestpr , s , c such that the vector

$$\begin{bmatrix} s^{*}x \\ \hat{x} = \begin{bmatrix} c \end{bmatrix} \end{bmatrix}$$

is an approximate singular vector of

$$\begin{bmatrix} L & 0 \\ \hat{L} = \begin{bmatrix} w^{**T} \gamma \end{bmatrix} \end{bmatrix}$$

in the sense that

$$\text{twonorm}(\hat{L}^{*}\hat{x}) = \text{sestpr}.$$



Depending on *JOB*, an estimate for the largest or smallest singular value is computed.

Note that $[s \ c]^T$ and $sestpr^2$ is an eigenpair of the system

$$\text{diag}(sest^*sest, 0) + \begin{bmatrix} \alpha & \gamma \\ \gamma & \end{bmatrix} \begin{bmatrix} \alpha \\ \gamma \end{bmatrix}$$

where $\alpha = x^T w$.

Parameters

JOB

JOB is INTEGER

= 1: an estimate for the largest singular value is computed.

= 2: an estimate for the smallest singular value is computed.

J

J is INTEGER

Length of *X* and *W*

X

X is REAL array, dimension (*J*)

The j-vector *x*.

SEST

SEST is REAL

Estimated singular value of *j* by *j* matrix *L*

W

W is REAL array, dimension (*J*)

The j-vector *w*.

GAMMA

GAMMA is REAL

The diagonal element *gamma*.

SESTPR

SESTPR is REAL

Estimated singular value of (*j*+1) by (*j*+1) matrix *Lhat*.

S

S is REAL

Sine needed in forming *xhat*.

C

C is REAL

Cosine needed in forming *xhat*.

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subroutine slaln2 (logical *LTRANS*, integer *NA*, integer *NW*, real *SMIN*, real *CA*, real, dimension(*lda*, *) *A*, integer *LDA*, real *D1*, real *D2*, real, dimension(*ldb*, *) *B*, integer *LDB*, real *WR*, real *WI*, real, dimension(*ldx*, *) *X*, integer *LDX*, real *SCALE*, real *XNORM*, integer *INFO*)
SLALN2 solves a 1-by-1 or 2-by-2 linear system of equations of the specified form.



Purpose:

SLALN2 solves a system of the form $(ca A - w D) X = s B$ or $(ca A^{**T} - w D) X = s B$ with possible scaling ("s") and perturbation of A. (A**T means A-transpose.)

A is an NA x NA real matrix, ca is a real scalar, D is an NA x NA real diagonal matrix, w is a real or complex value, and X and B are NA x 1 matrices -- real if w is real, complex if w is complex. NA may be 1 or 2.

If w is complex, X and B are represented as NA x 2 matrices, the first column of each being the real part and the second being the imaginary part.

"s" is a scaling factor (≤ 1), computed by SLALN2, which is scaled if necessary to assure that $\text{norm}(ca A - w D) * \text{norm}(X)$ is less than overflow.

If both singular values of $(ca A - w D)$ are less than SMIN, SMIN*identity will be used instead of $(ca A - w D)$. If only one singular value is less than SMIN, one element of $(ca A - w D)$ will be perturbed enough to make the smallest singular value roughly SMIN. If both singular values are at least SMIN, $(ca A - w D)$ will not be perturbed. In any case, the perturbation will be at most some small multiple of $\max(\text{SMIN}, \text{ulp} * \text{norm}(ca A - w D))$. The singular values are computed by infinity-norm approximations, and thus will only be correct to a factor of 2 or so.

Note: all input quantities are assumed to be smaller than overflow by a reasonable factor. (See BIGNUM.)

Parameters*LTRANS*

LTRANS is LOGICAL

=.TRUE.: A-transpose will be used.

=.FALSE.: A will be used (not transposed.)

NA

NA is INTEGER

The size of the matrix A. It may (only) be 1 or 2.

NW

NW is INTEGER

1 if "w" is real, 2 if "w" is complex. It may only be 1 or 2.

SMIN

SMIN is REAL

The desired lower bound on the singular values of A. This should be a safe distance away from underflow or overflow, say, between (underflow/machine precision) and (machine precision * overflow). (See BIGNUM and ULP.)

CA

CA is REAL

The coefficient c, which A is multiplied by.

A

A is REAL array, dimension (LDA,NA)
The NA x NA matrix A.

LDA

LDA is INTEGER
The leading dimension of A. It must be at least NA.

D1

D1 is REAL
The 1,1 element in the diagonal matrix D.

D2

D2 is REAL
The 2,2 element in the diagonal matrix D. Not used if NA=1.

B

B is REAL array, dimension (LDB,NW)
The NA x NW matrix B (right-hand side). If NW=2 ("w" is complex), column 1 contains the real part of B and column 2 contains the imaginary part.

LDB

LDB is INTEGER
The leading dimension of B. It must be at least NA.

WR

WR is REAL
The real part of the scalar "w".

WI

WI is REAL
The imaginary part of the scalar "w". Not used if NW=1.

X

X is REAL array, dimension (LDX,NW)
The NA x NW matrix X (unknowns), as computed by SLALN2.
If NW=2 ("w" is complex), on exit, column 1 will contain the real part of X and column 2 will contain the imaginary part.

LDX

LDX is INTEGER
The leading dimension of X. It must be at least NA.

SCALE

SCALE is REAL
The scale factor that B must be multiplied by to insure that overflow does not occur when computing X. Thus, (ca A - w D) X will be SCALE*B, not B (ignoring perturbations of A.) It will be at most 1.

XNORM

XNORM is REAL
The infinity-norm of X, when X is regarded as an NA x NW real matrix.

INFO

INFO is INTEGER
An error flag. It will be set to zero if no error occurs, a negative number if an argument is in error, or a positive number if ca A - w D had to be perturbed.



The possible values are:

= 0: No error occurred, and (ca A - w D) did not have to be perturbed.

= 1: (ca A - w D) had to be perturbed to make its smallest (or only) singular value greater than SMIN.

NOTE: In the interests of speed, this routine does not check the inputs for errors.

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Date

December 2016

real function slangt (character NORM, integer N, real, dimension(*) DL, real, dimension(*) D, real, dimension(*) DU)

SLANGT returns the value of the 1-norm, Frobenius norm, infinity-norm, or the largest absolute value of any element of a general tridiagonal matrix.

Purpose:

SLANGT returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a real tridiagonal matrix A.

Returns

SLANGT

SLANGT = (max(abs(A(i,j))), NORM = 'M' or 'm'

(norm1(A), NORM = '1', 'O' or 'o'

(normI(A), NORM = 'I' or 'i'

(normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum), normI denotes the infinity norm of a matrix (maximum row sum) and normF denotes the Frobenius norm of a matrix (square root of sum of squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.

Parameters

NORM

NORM is CHARACTER*1

Specifies the value to be returned in SLANGT as described above.

N

N is INTEGER

The order of the matrix A. N >= 0. When N = 0, SLANGT is set to zero.

DL

DL is REAL array, dimension (N-1)

The (n-1) sub-diagonal elements of A.

D

D is REAL array, dimension (N)



The diagonal elements of A.

DU

DU is REAL array, dimension (N-1)

The (n-1) super-diagonal elements of A.

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Date

December 2016

real function slanhS (character NORM, integer N, real, dimension(lda, *) A, integer LDA, real, dimension(*) WORK)

SLANHS returns the value of the 1-norm, Frobenius norm, infinity-norm, or the largest absolute value of any element of an upper Hessenberg matrix.

Purpose:

SLANHS returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a Hessenberg matrix A.

Returns

SLANHS

SLANHS = (max(abs(A(i,j))), NORM = 'M' or 'm'
 (
 (norm1(A), NORM = '1', 'O' or 'o'
 (
 (normI(A), NORM = 'I' or 'i'
 (
 (normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum), normI denotes the infinity norm of a matrix (maximum row sum) and normF denotes the Frobenius norm of a matrix (square root of sum of squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.

Parameters

NORM

NORM is CHARACTER*1

Specifies the value to be returned in SLANHS as described above.

N

N is INTEGER

The order of the matrix A. N >= 0. When N = 0, SLANHS is set to zero.

A

A is REAL array, dimension (LDA,N)

The n by n upper Hessenberg matrix A; the part of A below the first sub-diagonal is not referenced.

LDA

LDA is INTEGER

The leading dimension of the array A. LDA >= max(N,1).



WORK

WORK is REAL array, dimension (MAX(1,LWORK)),
where LWORK \geq N when NORM = 'I'; otherwise, WORK is not
referenced.

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Date

December 2016

real function slansb (character NORM, character UPLO, integer N, integer K, real, dimension(ldab, *) AB, integer LDAB, real, dimension(*) WORK)

SLANSB returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a symmetric band matrix.

Purpose:

SLANSB returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of an n by n symmetric band matrix A , with k super-diagonals.

Returns

SLANSB

SLANSB = (max(abs(A(i,j))), NORM = 'M' or 'm'
(
(norm1(A), NORM = '1', 'O' or 'o'
(
(normI(A), NORM = 'I' or 'i'
(
(normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum),
normI denotes the infinity norm of a matrix (maximum row sum) and
normF denotes the Frobenius norm of a matrix (square root of sum of
squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.

Parameters

NORM

NORM is CHARACTER*1

Specifies the value to be returned in SLANSB as described
above.

UPLO

UPLO is CHARACTER*1

Specifies whether the upper or lower triangular part of the
band matrix A is supplied.

= 'U': Upper triangular part is supplied

= 'L': Lower triangular part is supplied

N

N is INTEGER

The order of the matrix A . $N \geq 0$. When $N = 0$, SLANSB is
set to zero.

K

K is INTEGER



The number of super-diagonals or sub-diagonals of the band matrix A. $K \geq 0$.

AB

AB is REAL array, dimension (LDAB,N)

The upper or lower triangle of the symmetric band matrix A, stored in the first K+1 rows of AB. The j-th column of A is

stored in the j-th column of the array AB as follows:

if UPLO = 'U', $AB(k+1+i-j,j) = A(i,j)$ for $\max(1,j-k) \leq i \leq j$;

if UPLO = 'L', $AB(1+i-j,j) = A(i,j)$ for $j \leq i \leq \min(n,j+k)$.

LDAB

LDAB is INTEGER

The leading dimension of the array AB. $LDAB \geq K+1$.

WORK

WORK is REAL array, dimension (MAX(1,LWORK)),

where LWORK $\geq N$ when NORM = 'I' or '1' or 'O'; otherwise,

WORK is not referenced.

Author

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Date

December 2016

real function slansp (character NORM, character UPLO, integer N, real, dimension(*) AP, real, dimension(*) WORK)

SLANSP returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a symmetric matrix supplied in packed form.

Purpose:

SLANSP returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a real symmetric matrix A, supplied in packed form.

Returns

SLANSP

SLANSP = (max(abs(A(i,j))), NORM = 'M' or 'm'

(
(norm1(A), NORM = '1', 'O' or 'o'

(
(normI(A), NORM = 'I' or 'i'

(
(normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum), normI denotes the infinity norm of a matrix (maximum row sum) and normF denotes the Frobenius norm of a matrix (square root of sum of squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.

Parameters

NORM

NORM is CHARACTER*1

Specifies the value to be returned in SLANSP as described above.



UPLO

UPLO is CHARACTER*1

Specifies whether the upper or lower triangular part of the symmetric matrix A is supplied.

= 'U': Upper triangular part of A is supplied

= 'L': Lower triangular part of A is supplied

N

N is INTEGER

The order of the matrix A. $N \geq 0$. When $N = 0$, SLANSP is set to zero.

AP

AP is REAL array, dimension $(N*(N+1)/2)$

The upper or lower triangle of the symmetric matrix A, packed columnwise in a linear array. The j-th column of A is stored in the array AP as follows:

if UPLO = 'U', $AP(i + (j-1)*j/2) = A(i,j)$ for $1 \leq i \leq j$;

if UPLO = 'L', $AP(i + (j-1)*(2n-j)/2) = A(i,j)$ for $j \leq i \leq n$.

WORK

WORK is REAL array, dimension $(\text{MAX}(1, \text{LWORK}))$,

where $\text{LWORK} \geq N$ when $\text{NORM} = 'I'$ or $'l'$ or $'O'$; otherwise,

WORK is not referenced.

Author

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Date

December 2016

real function slantb (character NORM, character UPLO, character DIAG, integer N, integer K, real, dimension(ldab, *) AB, integer LDAB, real, dimension(*) WORK)

SLANTB returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a triangular band matrix.

Purpose:

SLANTB returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of an n by n triangular band matrix A, with $(k + 1)$ diagonals.

Returns

SLANTB

SLANTB = (max(abs(A(i,j))), NORM = 'M' or 'm'

(

(norm1(A), NORM = '1', 'O' or 'o'

(

(normI(A), NORM = 'I' or 'i'

(

(normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum), normI denotes the infinity norm of a matrix (maximum row sum) and normF denotes the Frobenius norm of a matrix (square root of sum of squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.



Parameters*NORM*

NORM is CHARACTER*1

Specifies the value to be returned in SLANTB as described above.

UPLO

UPLO is CHARACTER*1

Specifies whether the matrix *A* is upper or lower triangular.

= 'U': Upper triangular

= 'L': Lower triangular

DIAG

DIAG is CHARACTER*1

Specifies whether or not the matrix *A* is unit triangular.

= 'N': Non-unit triangular

= 'U': Unit triangular

N

N is INTEGER

The order of the matrix *A*. $N \geq 0$. When $N = 0$, SLANTB is set to zero.

K

K is INTEGER

The number of super-diagonals of the matrix *A* if *UPLO* = 'U', or the number of sub-diagonals of the matrix *A* if *UPLO* = 'L'.

$K \geq 0$.

AB

AB is REAL array, dimension (LDAB,*N*)

The upper or lower triangular band matrix *A*, stored in the first $k+1$ rows of *AB*. The *j*-th column of *A* is stored in the *j*-th column of the array *AB* as follows:

if *UPLO* = 'U', $AB(k+1+i-j,j) = A(i,j)$ for $\max(1,j-k) \leq i \leq j$;

if *UPLO* = 'L', $AB(1+i-j,j) = A(i,j)$ for $j \leq i \leq \min(n,j+k)$.

Note that when *DIAG* = 'U', the elements of the array *AB* corresponding to the diagonal elements of the matrix *A* are not referenced, but are assumed to be one.

LDAB

LDAB is INTEGER

The leading dimension of the array *AB*. $LDAB \geq K+1$.

WORK

WORK is REAL array, dimension (MAX(1,LWORK)),

where $LWORK \geq N$ when *NORM* = 'I'; otherwise, *WORK* is not referenced.

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Date

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real function slantp (character NORM, character UPLO, character DIAG, integer N, real, dimension(*) AP, real, dimension(*) WORK)

SLANTP returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a triangular matrix supplied in packed form.

Purpose:

SLANTP returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a triangular matrix A, supplied in packed form.

Returns

SLANTP

SLANTP = (max(abs(A(i,j))), NORM = 'M' or 'm'
 (
 (norm1(A), NORM = '1', 'O' or 'o'
 (
 (normI(A), NORM = 'I' or 'i'
 (
 (normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum), normI denotes the infinity norm of a matrix (maximum row sum) and normF denotes the Frobenius norm of a matrix (square root of sum of squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.

Parameters

NORM

NORM is CHARACTER*1

Specifies the value to be returned in SLANTP as described above.

UPLO

UPLO is CHARACTER*1

Specifies whether the matrix A is upper or lower triangular.

= 'U': Upper triangular

= 'L': Lower triangular

DIAG

DIAG is CHARACTER*1

Specifies whether or not the matrix A is unit triangular.

= 'N': Non-unit triangular

= 'U': Unit triangular

N

N is INTEGER

The order of the matrix A. N >= 0. When N = 0, SLANTP is set to zero.

AP

AP is REAL array, dimension (N*(N+1)/2)

The upper or lower triangular matrix A, packed columnwise in a linear array. The j-th column of A is stored in the array

AP as follows:

if UPLO = 'U', AP(i + (j-1)*j/2) = A(i,j) for 1 <= i <= j;

if UPLO = 'L', AP(i + (j-1)*(2n-j)/2) = A(i,j) for j <= i <= n.

Note that when DIAG = 'U', the elements of the array AP corresponding to the diagonal elements of the matrix A are not referenced, but are assumed to be one.

WORK



WORK is REAL array, dimension (MAX(1,LWORK)),
where LWORK \geq N when NORM = 'I'; otherwise, WORK is not
referenced.

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Date

December 2016

real function slantr (character NORM, character UPLO, character DIAG, integer M, integer N, real, dimension(lda, *) A, integer LDA, real, dimension(*) WORK)

SLANTR returns the value of the 1-norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a trapezoidal or triangular matrix.

Purpose:

SLANTR returns the value of the one norm, or the Frobenius norm, or the infinity norm, or the element of largest absolute value of a trapezoidal or triangular matrix A.

Returns

SLANTR

SLANTR = (max(abs(A(i,j))), NORM = 'M' or 'm'

(
(norm1(A), NORM = '1', 'O' or 'o'

(
(normI(A), NORM = 'I' or 'i'

(
(normF(A), NORM = 'F', 'f', 'E' or 'e'

where norm1 denotes the one norm of a matrix (maximum column sum),
normI denotes the infinity norm of a matrix (maximum row sum) and
normF denotes the Frobenius norm of a matrix (square root of sum of
squares). Note that max(abs(A(i,j))) is not a consistent matrix norm.

Parameters

NORM

NORM is CHARACTER*1

Specifies the value to be returned in SLANTR as described
above.

UPLO

UPLO is CHARACTER*1

Specifies whether the matrix A is upper or lower trapezoidal.

= 'U': Upper trapezoidal

= 'L': Lower trapezoidal

Note that A is triangular instead of trapezoidal if M = N.

DIAG

DIAG is CHARACTER*1

Specifies whether or not the matrix A has unit diagonal.

= 'N': Non-unit diagonal

= 'U': Unit diagonal

M

M is INTEGER



The number of rows of the matrix A. $M \geq 0$, and if
 UPLO = 'U', $M \leq N$. When $M = 0$, SLANTR is set to zero.

N

N is INTEGER

The number of columns of the matrix A. $N \geq 0$, and if
 UPLO = 'L', $N \leq M$. When $N = 0$, SLANTR is set to zero.

A

A is REAL array, dimension (LDA,*N*)

The trapezoidal matrix *A* (*A* is triangular if $M = N$).

If UPLO = 'U', the leading *m* by *n* upper trapezoidal part of
 the array *A* contains the upper trapezoidal matrix, and the
 strictly lower triangular part of *A* is not referenced.

If UPLO = 'L', the leading *m* by *n* lower trapezoidal part of
 the array *A* contains the lower trapezoidal matrix, and the
 strictly upper triangular part of *A* is not referenced. Note
 that when DIAG = 'U', the diagonal elements of *A* are not
 referenced and are assumed to be one.

LDA

LDA is INTEGER

The leading dimension of the array *A*. $LDA \geq \max(M,1)$.

WORK

WORK is REAL array, dimension (MAX(1,LWORK)),

where LWORK $\geq M$ when NORM = 'I'; otherwise, *WORK* is not
 referenced.

Author

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Date

December 2016

**subroutine slanv2 (real A, real B, real C, real D, real RT1R, real RT1I, real RT2R, real RT2I, real CS,
 real SN)**

SLANV2 computes the Schur factorization of a real 2-by-2 nonsymmetric matrix in standard form.

Purpose:

SLANV2 computes the Schur factorization of a real 2-by-2 nonsymmetric
 matrix in standard form:

$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} CS & -SN \\ SN & CS \end{bmatrix} \begin{bmatrix} AA & BB \\ CC & DD \end{bmatrix} \begin{bmatrix} CS & SN \\ -SN & CS \end{bmatrix}$$

where either

1) $CC = 0$ so that *AA* and *DD* are real eigenvalues of the matrix, or

2) $AA = DD$ and $BB*CC < 0$, so that $AA + \text{or } -\sqrt{BB*CC}$ are complex
 conjugate eigenvalues.

Parameters

A

A is REAL

B

B is REAL



*C**C* is REAL*D**D* is REAL

On entry, the elements of the input matrix.

On exit, they are overwritten by the elements of the standardised Schur form.

*RT1R**RT1R* is REAL*RT1I**RT1I* is REAL*RT2R**RT2R* is REAL*RT2I**RT2I* is REALThe real and imaginary parts of the eigenvalues. If the eigenvalues are a complex conjugate pair, *RT1I* > 0.*CS**CS* is REAL*SN**SN* is REAL

Parameters of the rotation matrix.

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Date

December 2016

Further Details:

Modified by V. Sima, Research Institute for Informatics, Bucharest, Romania, to reduce the risk of cancellation errors, when computing real eigenvalues, and to ensure, if possible, that $\text{abs}(\text{RT1R}) \geq \text{abs}(\text{RT2R})$.

subroutine slapll (integer N, real, dimension(*) X, integer INCX, real, dimension(*) Y, integer INCY, real SSMIN)

SLAPLL measures the linear dependence of two vectors.

Purpose:

Given two column vectors *X* and *Y*, let

$$A = (X \ Y).$$

The subroutine first computes the QR factorization of $A = Q^*R$, and then computes the SVD of the 2-by-2 upper triangular matrix *R*. The smaller singular value of *R* is returned in *SSMIN*, which is used as the measurement of the linear dependency of the vectors *X* and *Y*.



Parameters*N**N* is INTEGERThe length of the vectors *X* and *Y*.*X**X* is REAL array,dimension $(1+(N-1)*INCX)$ On entry, *X* contains the *N*-vector *X*.On exit, *X* is overwritten.*INCX**INCX* is INTEGERThe increment between successive elements of *X*. *INCX* > 0.*Y**Y* is REAL array,dimension $(1+(N-1)*INCY)$ On entry, *Y* contains the *N*-vector *Y*.On exit, *Y* is overwritten.*INCY**INCY* is INTEGERThe increment between successive elements of *Y*. *INCY* > 0.*SSMIN**SSMIN* is REALThe smallest singular value of the *N*-by-2 matrix $A = (X \ Y)$.**Author**

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Date

December 2016

subroutine slapmr (logical FORWRD, integer M, integer N, real, dimension(*ldx*, *) X, integer LDX, integer, dimension(*) K)

SLAPMR rearranges rows of a matrix as specified by a permutation vector.

Purpose:

SLAPMR rearranges the rows of the *M* by *N* matrix *X* as specified by the permutation *K*(1),*K*(2),...,*K*(*M*) of the integers 1,...,*M*.

If *FORWRD* = .TRUE., forward permutation:

$X(K(I),*)$ is moved $X(I,*)$ for $I = 1,2,...,M$.

If *FORWRD* = .FALSE., backward permutation:

$X(I,*)$ is moved to $X(K(I),*)$ for $I = 1,2,...,M$.

Parameters*FORWRD**FORWRD* is LOGICAL

= .TRUE., forward permutation

= .FALSE., backward permutation

M

M is INTEGER

The number of rows of the matrix *X*. $M \geq 0$.

N

N is INTEGER

The number of columns of the matrix *X*. $N \geq 0$.

X

X is REAL array, dimension (LDX,*N*)

On entry, the *M* by *N* matrix *X*.

On exit, *X* contains the permuted matrix *X*.

LDX

LDX is INTEGER

The leading dimension of the array *X*, $LDX \geq \max(1, M)$.

K

K is INTEGER array, dimension (*M*)

On entry, *K* contains the permutation vector. *K* is used as internal workspace, but reset to its original value on output.

Author

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Date

December 2016

subroutine slapmt (logical FORWRD, integer *M*, integer *N*, real, dimension(*ldx*, *) *X*, integer *LDX*, integer, dimension(*) *K*)

SLAPMT performs a forward or backward permutation of the columns of a matrix.

Purpose:

SLAPMT rearranges the columns of the *M* by *N* matrix *X* as specified by the permutation *K*(1),*K*(2),...,*K*(*N*) of the integers 1,...,*N*.

If FORWRD = .TRUE., forward permutation:

$X(*, K(J))$ is moved $X(*, J)$ for $J = 1, 2, \dots, N$.

If FORWRD = .FALSE., backward permutation:

$X(*, J)$ is moved to $X(*, K(J))$ for $J = 1, 2, \dots, N$.

Parameters

FORWRD

FORWRD is LOGICAL

= .TRUE., forward permutation

= .FALSE., backward permutation

M

M is INTEGER

The number of rows of the matrix *X*. $M \geq 0$.

N

N is INTEGER

The number of columns of the matrix *X*. $N \geq 0$.



X

X is REAL array, dimension (LDX,N)
 On entry, the M by N matrix *X*.
 On exit, *X* contains the permuted matrix *X*.

LDX

LDX is INTEGER
 The leading dimension of the array *X*, *LDX* \geq MAX(1,M).

K

K is INTEGER array, dimension (N)
 On entry, *K* contains the permutation vector. *K* is used as internal workspace, but reset to its original value on output.

Author

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Date

December 2016

subroutine slaqp2 (integer M, integer N, integer OFFSET, real, dimension(lda, *) A, integer LDA, integer, dimension(*) JPVT, real, dimension(*) TAU, real, dimension(*) VN1, real, dimension(*) VN2, real, dimension(*) WORK)

SLAQP2 computes a QR factorization with column pivoting of the matrix block.

Purpose:

SLAQP2 computes a QR factorization with column pivoting of the block A(OFFSET+1:M,1:N).
 The block A(1:OFFSET,1:N) is accordingly pivoted, but not factorized.

Parameters*M*

M is INTEGER
 The number of rows of the matrix *A*. *M* \geq 0.

N

N is INTEGER
 The number of columns of the matrix *A*. *N* \geq 0.

OFFSET

OFFSET is INTEGER
 The number of rows of the matrix *A* that must be pivoted but no factorized. *OFFSET* \geq 0.

A

A is REAL array, dimension (LDA,N)
 On entry, the M-by-N matrix *A*.
 On exit, the upper triangle of block A(OFFSET+1:M,1:N) is the triangular factor obtained; the elements in block A(OFFSET+1:M,1:N) below the diagonal, together with the array *TAU*, represent the orthogonal matrix *Q* as a product of elementary reflectors. Block A(1:OFFSET,1:N) has been accordingly pivoted, but no factorized.

LDA

LDA is INTEGER

The leading dimension of the array A. $LDA \geq \max(1, M)$.

JPVT

JPVT is INTEGER array, dimension (N)

On entry, if $JPVT(i) \neq 0$, the i -th column of A is permuted to the front of A^*P (a leading column); if $JPVT(i) = 0$, the i -th column of A is a free column.

On exit, if $JPVT(i) = k$, then the i -th column of A^*P was the k -th column of A.

TAU

TAU is REAL array, dimension (min(M,N))

The scalar factors of the elementary reflectors.

VN1

VN1 is REAL array, dimension (N)

The vector with the partial column norms.

VN2

VN2 is REAL array, dimension (N)

The vector with the exact column norms.

WORK

WORK is REAL array, dimension (N)

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Partial column norm updating strategy modified on April 2011 Z. Drmac and Z. Bujanovic, Dept. of Mathematics, University of Zagreb, Croatia.

References:

LAPACK Working Note 176

subroutine slaqps (integer M, integer N, integer OFFSET, integer NB, integer KB, real, dimension(lda, *) A, integer LDA, integer, dimension(*) JPVT, real, dimension(*) TAU, real, dimension(*) VN1, real, dimension(*) VN2, real, dimension(*) AUXV, real, dimension(ldf, *) F, integer LDF)

SLAQPS computes a step of QR factorization with column pivoting of a real m -by- n matrix A by using BLAS level 3.

Purpose:

SLAQPS computes a step of QR factorization with column pivoting of a real M -by- N matrix A by using Blas-3. It tries to factorize NB columns from A starting from the row OFFSET+1, and updates all of the matrix with Blas-3 xGEMM.

In some cases, due to catastrophic cancellations, it cannot factorize NB columns. Hence, the actual number of factorized columns is returned in KB.



Block A(1:OFFSET,1:N) is accordingly pivoted, but not factorized.

Parameters

M

M is INTEGER

The number of rows of the matrix A. $M \geq 0$.

N

N is INTEGER

The number of columns of the matrix A. $N \geq 0$

OFFSET

OFFSET is INTEGER

The number of rows of A that have been factorized in previous steps.

NB

NB is INTEGER

The number of columns to factorize.

KB

KB is INTEGER

The number of columns actually factorized.

A

A is REAL array, dimension (LDA,*N*)

On entry, the *M*-by-*N* matrix A.

On exit, block A(OFFSET+1:*M*,1:*KB*) is the triangular factor obtained and block A(1:OFFSET,1:*N*) has been accordingly pivoted, but no factorized.

The rest of the matrix, block A(OFFSET+1:*M*,*KB*+1:*N*) has been updated.

LDA

LDA is INTEGER

The leading dimension of the array A. $LDA \geq \max(1, M)$.

JPVT

JPVT is INTEGER array, dimension (*N*)

$JPVT(I) = K \iff$ Column *K* of the full matrix A has been permuted into position *I* in AP.

TAU

TAU is REAL array, dimension (*KB*)

The scalar factors of the elementary reflectors.

VN1

VN1 is REAL array, dimension (*N*)

The vector with the partial column norms.

VN2

VN2 is REAL array, dimension (*N*)

The vector with the exact column norms.

AUXV

AUXV is REAL array, dimension (*NB*)

Auxiliary vector.

F

F is REAL array, dimension (LDF,*NB*)

Matrix $F^{**}T = L^{*}Y^{**}T^{*}A$.



LDF

LDF is INTEGER

The leading dimension of the array F. $LDF \geq \max(1, N)$.**Author**

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Dept., Duke University, USAPartial column norm updating strategy modified on April 2011 Z. Drmac and Z. Bujanovic, Dept. of
Mathematics, University of Zagreb, Croatia.**References:**

LAPACK Working Note 176

**subroutine slaqr0 (logical WANTT, logical WANTZ, integer N, integer ILO, integer IHI, real,
dimension(ldh, *) H, integer LDH, real, dimension(*) WR, real, dimension(*) WI, integer
ILOZ, integer IHIZ, real, dimension(ldz, *) Z, integer LDZ, real, dimension(*) WORK, integer
LWORK, integer INFO)**

SLAQR0 computes the eigenvalues of a Hessenberg matrix, and optionally the matrices from the Schur
decomposition.

Purpose:

SLAQR0 computes the eigenvalues of a Hessenberg matrix H
and, optionally, the matrices T and Z from the Schur decomposition
 $H = Z T Z^{*T}$, where T is an upper quasi-triangular matrix (the
Schur form), and Z is the orthogonal matrix of Schur vectors.

Optionally Z may be postmultiplied into an input orthogonal
matrix Q so that this routine can give the Schur factorization
of a matrix A which has been reduced to the Hessenberg form H
by the orthogonal matrix Q: $A = Q^* H Q^{*T} = (QZ)^* T^* (QZ)^{*T}$.

Parameters**WANTT**

WANTT is LOGICAL

= .TRUE. : the full Schur form T is required;

= .FALSE.: only eigenvalues are required.

WANTZ

WANTZ is LOGICAL

= .TRUE. : the matrix of Schur vectors Z is required;

= .FALSE.: Schur vectors are not required.

N

N is INTEGER

The order of the matrix H. $N \geq 0$.**ILO**

ILO is INTEGER

IHI

IHI is INTEGER



It is assumed that H is already upper triangular in rows and columns $1:ILO-1$ and $IHI+1:N$ and, if $ILO > 1$, $H(ILO,ILO-1)$ is zero. ILO and IHI are normally set by a previous call to `SGEBAL`, and then passed to `SGEHRD` when the matrix output by `SGEBAL` is reduced to Hessenberg form. Otherwise, ILO and IHI should be set to 1 and N , respectively. If $N > 0$, then $1 \leq ILO \leq IHI \leq N$. If $N = 0$, then $ILO = 1$ and $IHI = 0$.

H

H is REAL array, dimension (LDH,N)
 On entry, the upper Hessenberg matrix H .
 On exit, if $INFO = 0$ and $WANTT$ is `.TRUE.`, then H contains the upper quasi-triangular matrix T from the Schur decomposition (the Schur form); 2-by-2 diagonal blocks (corresponding to complex conjugate pairs of eigenvalues) are returned in standard form, with $H(i,i) = H(i+1,i+1)$ and $H(i+1,i)*H(i,i+1) < 0$. If $INFO = 0$ and $WANTT$ is `.FALSE.`, then the contents of H are unspecified on exit. (The output value of H when $INFO > 0$ is given under the description of $INFO$ below.)

This subroutine may explicitly set $H(i,j) = 0$ for $i > j$ and $j = 1, 2, \dots, ILO-1$ or $j = IHI+1, IHI+2, \dots, N$.

LDH

LDH is INTEGER
 The leading dimension of the array H . $LDH \geq \max(1,N)$.

WR

WR is REAL array, dimension (IHI)

WI

WI is REAL array, dimension (IHI)
 The real and imaginary parts, respectively, of the computed eigenvalues of $H(ILO:IHI,ILO:IHI)$ are stored in $WR(ILO:IHI)$ and $WI(ILO:IHI)$. If two eigenvalues are computed as a complex conjugate pair, they are stored in consecutive elements of WR and WI , say the i -th and $(i+1)$ th, with $WI(i) > 0$ and $WI(i+1) < 0$. If $WANTT$ is `.TRUE.`, then the eigenvalues are stored in the same order as on the diagonal of the Schur form returned in H , with $WR(i) = H(i,i)$ and, if $H(i:i+1,i:i+1)$ is a 2-by-2 diagonal block, $WI(i) = \sqrt{-H(i+1,i)*H(i,i+1)}$ and $WI(i+1) = -WI(i)$.

ILOZ

$ILOZ$ is INTEGER

IHIZ

$IHIZ$ is INTEGER
 Specify the rows of Z to which transformations must be applied if $WANTZ$ is `.TRUE.`.
 $1 \leq ILOZ \leq ILO$; $IHI \leq IHIZ \leq N$.

Z

Z is REAL array, dimension (LDZ,IHI)
 If $WANTZ$ is `.FALSE.`, then Z is not referenced.
 If $WANTZ$ is `.TRUE.`, then $Z(ILO:IHI,ILOZ:IHIZ)$ is replaced by $Z(ILO:IHI,ILOZ:IHIZ)*U$ where U is the



orthogonal Schur factor of $H(ILO:IHI, ILO:IHI)$.
(The output value of Z when $INFO > 0$ is given under the description of $INFO$ below.)

LDZ

LDZ is INTEGER

The leading dimension of the array Z . if $WANTZ$ is `.TRUE.`, then $LDZ \geq \max(1, IHIZ)$. Otherwise, $LDZ \geq 1$.

WORK

$WORK$ is REAL array, dimension $LWORK$

On exit, if $LWORK = -1$, $WORK(1)$ returns an estimate of the optimal value for $LWORK$.

LWORK

$LWORK$ is INTEGER

The dimension of the array $WORK$. $LWORK \geq \max(1, N)$ is sufficient, but $LWORK$ typically as large as $6*N$ may be required for optimal performance. A workspace query to determine the optimal workspace size is recommended.

If $LWORK = -1$, then `SLAQR0` does a workspace query. In this case, `SLAQR0` checks the input parameters and estimates the optimal workspace size for the given values of N , ILO and IHI . The estimate is returned in $WORK(1)$. No error message related to $LWORK$ is issued by `XERBLA`. Neither H nor Z are accessed.

INFO

$INFO$ is INTEGER

= 0: successful exit

> 0: if $INFO = i$, `SLAQR0` failed to compute all of the eigenvalues. Elements $1:i-1$ and $i+1:n$ of WR and WI contain those eigenvalues which have been successfully computed. (Failures are rare.)

If $INFO > 0$ and $WANT$ is `.FALSE.`, then on exit, the remaining unconverged eigenvalues are the eigenvalues of the upper Hessenberg matrix rows and columns ILO through $INFO$ of the final, output value of H .

If $INFO > 0$ and $WANTT$ is `.TRUE.`, then on exit

(*) $(\text{initial value of } H) * U = U * (\text{final value of } H)$

where U is an orthogonal matrix. The final value of H is upper Hessenberg and quasi-triangular in rows and columns $INFO+1$ through IHI .

If $INFO > 0$ and $WANTZ$ is `.TRUE.`, then on exit

(final value of $Z(ILO:IHI, ILOZ:IHIZ)$)
= (initial value of $Z(ILO:IHI, ILOZ:IHIZ)$) * U

where U is the orthogonal matrix in (*) (regardless of the value of $WANTT$.)

If $INFO > 0$ and $WANTZ$ is `.FALSE.`, then Z is not



accessed.

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References:

K. Braman, R. Byers and R. Mathias, The Multi-Shift QR Algorithm Part I: Maintaining Well Focused Shifts, and Level 3 Performance, SIAM Journal of Matrix Analysis, volume 23, pages 929--947, 2002.

K. Braman, R. Byers and R. Mathias, The Multi-Shift QR Algorithm Part II: Aggressive Early Deflation, SIAM Journal of Matrix Analysis, volume 23, pages 948--973, 2002.

subroutine slaqr1 (integer N, real, dimension(ldh, *) H, integer LDH, real SR1, real SI1, real SR2, real SI2, real, dimension(*) V)

SLAQR1 sets a scalar multiple of the first column of the product of 2-by-2 or 3-by-3 matrix H and specified shifts.

Purpose:

Given a 2-by-2 or 3-by-3 matrix H, SLAQR1 sets v to a scalar multiple of the first column of the product

$$(*) \quad K = (H - (sr1 + i*si1)*I)*(H - (sr2 + i*si2)*I)$$

scaling to avoid overflows and most underflows. It is assumed that either

- 1) $sr1 = sr2$ and $si1 = -si2$
- or
- 2) $si1 = si2 = 0$.

This is useful for starting double implicit shift bulges in the QR algorithm.

Parameters

N

N is INTEGER

Order of the matrix H. *N* must be either 2 or 3.

H

H is REAL array, dimension (LDH,*N*)

The 2-by-2 or 3-by-3 matrix H in (*).

LDH

LDH is INTEGER

The leading dimension of *H* as declared in the calling procedure. $LDH \geq N$

SR1



SR1 is REAL

SI1

SI1 is REAL

SR2

SR2 is REAL

SI2

SI2 is REAL

The shifts in (*).

V

V is REAL array, dimension (N)

A scalar multiple of the first column of the matrix K in (*).

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subroutine slaqr2 (logical WANTT, logical WANTZ, integer N, integer KTOP, integer KBOT, integer NW, real, dimension(ldh, *) H, integer LDH, integer ILOZ, integer IHIZ, real, dimension(ldz, *) Z, integer LDZ, integer NS, integer ND, real, dimension(*) SR, real, dimension(*) SI, real, dimension(ldv, *) V, integer LDV, integer NH, real, dimension(ldt, *) T, integer LDT, integer NV, real, dimension(ldwv, *) WV, integer LDWV, real, dimension(*) WORK, integer LWORK)
SLAQR2 performs the orthogonal similarity transformation of a Hessenberg matrix to detect and deflate fully converged eigenvalues from a trailing principal submatrix (aggressive early deflation).

Purpose:

SLAQR2 is identical to SLAQR3 except that it avoids recursion by calling SLAHQR instead of SLAQR4.

Aggressive early deflation:

This subroutine accepts as input an upper Hessenberg matrix H and performs an orthogonal similarity transformation designed to detect and deflate fully converged eigenvalues from a trailing principal submatrix. On output H has been overwritten by a new Hessenberg matrix that is a perturbation of an orthogonal similarity transformation of H. It is to be hoped that the final version of H has many zero subdiagonal entries.

Parameters

WANTT

WANTT is LOGICAL

If .TRUE., then the Hessenberg matrix H is fully updated so that the quasi-triangular Schur factor may be computed (in cooperation with the calling subroutine).

If .FALSE., then only enough of H is updated to preserve the eigenvalues.



WANTZ

WANTZ is LOGICAL

If .TRUE., then the orthogonal matrix Z is updated so so that the orthogonal Schur factor may be computed (in cooperation with the calling subroutine).

If .FALSE., then Z is not referenced.

N

N is INTEGER

The order of the matrix H and (if WANTZ is .TRUE.) the order of the orthogonal matrix Z.

KTOP

KTOP is INTEGER

It is assumed that either $KTOP = 1$ or $H(KTOP, KTOP-1) = 0$.

KBOT and KTOP together determine an isolated block along the diagonal of the Hessenberg matrix.

KBOT

KBOT is INTEGER

It is assumed without a check that either

$KBOT = N$ or $H(KBOT+1, KBOT) = 0$. KBOT and KTOP together determine an isolated block along the diagonal of the Hessenberg matrix.

NW

NW is INTEGER

Deflation window size. $1 \leq NW \leq (KBOT - KTOP + 1)$.

H

H is REAL array, dimension (LDH,N)

On input the initial N-by-N section of H stores the Hessenberg matrix undergoing aggressive early deflation.

On output H has been transformed by an orthogonal similarity transformation, perturbed, and the returned to Hessenberg form that (it is to be hoped) has some zero subdiagonal entries.

LDH

LDH is INTEGER

Leading dimension of H just as declared in the calling subroutine. $N \leq LDH$

ILOZ

ILOZ is INTEGER

IHIZ

IHIZ is INTEGER

Specify the rows of Z to which transformations must be applied if WANTZ is .TRUE.. $1 \leq ILOZ \leq IHIZ \leq N$.

Z

Z is REAL array, dimension (LDZ,N)

IF WANTZ is .TRUE., then on output, the orthogonal similarity transformation mentioned above has been accumulated into Z(ILOZ:IHIZ, ILOZ:IHIZ) from the right.

If WANTZ is .FALSE., then Z is unreferenced.

LDZ

LDZ is INTEGER



The leading dimension of Z just as declared in the calling subroutine. $1 \leq LDZ$.

NS

NS is INTEGER

The number of unconverged (ie approximate) eigenvalues returned in SR and SI that may be used as shifts by the calling subroutine.

ND

ND is INTEGER

The number of converged eigenvalues uncovered by this subroutine.

SR

SR is REAL array, dimension (KBOT)

SI

SI is REAL array, dimension (KBOT)

On output, the real and imaginary parts of approximate eigenvalues that may be used for shifts are stored in SR(KBOT-ND-NS+1) through SR(KBOT-ND) and SI(KBOT-ND-NS+1) through SI(KBOT-ND), respectively. The real and imaginary parts of converged eigenvalues are stored in SR(KBOT-ND+1) through SR(KBOT) and SI(KBOT-ND+1) through SI(KBOT), respectively.

V

V is REAL array, dimension (LDV,NW)

An NW-by-NW work array.

LDV

LDV is INTEGER

The leading dimension of V just as declared in the calling subroutine. $NW \leq LDV$

NH

NH is INTEGER

The number of columns of T. $NH \geq NW$.

T

T is REAL array, dimension (LDT,NW)

LDT

LDT is INTEGER

The leading dimension of T just as declared in the calling subroutine. $NW \leq LDT$

NV

NV is INTEGER

The number of rows of work array WV available for workspace. $NV \geq NW$.

WV

WV is REAL array, dimension (LDWV,NW)

LDWV

LDWV is INTEGER

The leading dimension of W just as declared in the calling subroutine. $NW \leq LDV$

WORK



WORK is REAL array, dimension (LWORK)

On exit, WORK(1) is set to an estimate of the optimal value of LWORK for the given values of N, NW, KTOP and KBOT.

LWORK

LWORK is INTEGER

The dimension of the work array WORK. $LWORK = 2 * NW$ suffices, but greater efficiency may result from larger values of LWORK.

If $LWORK = -1$, then a workspace query is assumed; SLAQR2 only estimates the optimal workspace size for the given values of N, NW, KTOP and KBOT. The estimate is returned in WORK(1). No error message related to LWORK is issued by XERBLA. Neither H nor Z are accessed.

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subroutine slaqr3 (logical WANTT, logical WANTZ, integer N, integer KTOP, integer KBOT, integer NW, real, dimension(ldh, *) H, integer LDH, integer ILOZ, integer IHIZ, real, dimension(ldz, *) Z, integer LDZ, integer NS, integer ND, real, dimension(*) SR, real, dimension(*) SI, real, dimension(ldv, *) V, integer LDV, integer NH, real, dimension(ldt, *) T, integer LDT, integer NV, real, dimension(ldwv, *) WV, integer LDWV, real, dimension(*) WORK, integer LWORK) SLAQR3 performs the orthogonal similarity transformation of a Hessenberg matrix to detect and deflate fully converged eigenvalues from a trailing principal submatrix (aggressive early deflation).

Purpose:

Aggressive early deflation:

SLAQR3 accepts as input an upper Hessenberg matrix H and performs an orthogonal similarity transformation designed to detect and deflate fully converged eigenvalues from a trailing principal submatrix. On output H has been overwritten by a new Hessenberg matrix that is a perturbation of an orthogonal similarity transformation of H. It is to be hoped that the final version of H has many zero subdiagonal entries.

Parameters

WANTT

WANTT is LOGICAL

If .TRUE., then the Hessenberg matrix H is fully updated so that the quasi-triangular Schur factor may be computed (in cooperation with the calling subroutine).

If .FALSE., then only enough of H is updated to preserve the eigenvalues.

WANTZ

WANTZ is LOGICAL

If .TRUE., then the orthogonal matrix Z is updated so



so that the orthogonal Schur factor may be computed
(in cooperation with the calling subroutine).
If `.FALSE.`, then `Z` is not referenced.

N

`N` is `INTEGER`

The order of the matrix `H` and (if `WANTZ` is `.TRUE.`) the order of the orthogonal matrix `Z`.

KTOP

`KTOP` is `INTEGER`

It is assumed that either `KTOP = 1` or `H(KTOP,KTOP-1)=0`.
`KBOT` and `KTOP` together determine an isolated block along the diagonal of the Hessenberg matrix.

KBOT

`KBOT` is `INTEGER`

It is assumed without a check that either
`KBOT = N` or `H(KBOT+1,KBOT)=0`. `KBOT` and `KTOP` together determine an isolated block along the diagonal of the Hessenberg matrix.

NW

`NW` is `INTEGER`

Deflation window size. $1 \leq NW \leq (KBOT-KTOP+1)$.

H

`H` is `REAL` array, dimension `(LDH,N)`

On input the initial `N`-by-`N` section of `H` stores the Hessenberg matrix undergoing aggressive early deflation.
On output `H` has been transformed by an orthogonal similarity transformation, perturbed, and the returned to Hessenberg form that (it is to be hoped) has some zero subdiagonal entries.

LDH

`LDH` is `INTEGER`

Leading dimension of `H` just as declared in the calling subroutine. $N \leq LDH$

ILOZ

`ILOZ` is `INTEGER`

IHIZ

`IHIZ` is `INTEGER`

Specify the rows of `Z` to which transformations must be applied if `WANTZ` is `.TRUE.`. $1 \leq ILOZ \leq IHIZ \leq N$.

Z

`Z` is `REAL` array, dimension `(LDZ,N)`

If `WANTZ` is `.TRUE.`, then on output, the orthogonal similarity transformation mentioned above has been accumulated into `Z(ILOZ:IHIZ,ILOZ:IHIZ)` from the right.
If `WANTZ` is `.FALSE.`, then `Z` is unreferenced.

LDZ

`LDZ` is `INTEGER`

The leading dimension of `Z` just as declared in the calling subroutine. $1 \leq LDZ$.

NS



NS is INTEGER

The number of unconverged (ie approximate) eigenvalues returned in *SR* and *SI* that may be used as shifts by the calling subroutine.

ND

ND is INTEGER

The number of converged eigenvalues uncovered by this subroutine.

SR

SR is REAL array, dimension (KBOT)

SI

SI is REAL array, dimension (KBOT)

On output, the real and imaginary parts of approximate eigenvalues that may be used for shifts are stored in *SR*(KBOT-*ND*-*NS*+1) through *SR*(KBOT-*ND*) and *SI*(KBOT-*ND*-*NS*+1) through *SI*(KBOT-*ND*), respectively. The real and imaginary parts of converged eigenvalues are stored in *SR*(KBOT-*ND*+1) through *SR*(KBOT) and *SI*(KBOT-*ND*+1) through *SI*(KBOT), respectively.

V

V is REAL array, dimension (LDV,NW)
An NW-by-NW work array.

LDV

LDV is INTEGER

The leading dimension of *V* just as declared in the calling subroutine. $NW \leq LDV$

NH

NH is INTEGER

The number of columns of *T*. $NH \geq NW$.

T

T is REAL array, dimension (LDT,NW)

LDT

LDT is INTEGER

The leading dimension of *T* just as declared in the calling subroutine. $NW \leq LDT$

NV

NV is INTEGER

The number of rows of work array *WV* available for workspace. $NV \geq NW$.

WV

WV is REAL array, dimension (LDWV,NW)

LDWV

LDWV is INTEGER

The leading dimension of *W* just as declared in the calling subroutine. $NW \leq LDV$

WORK

WORK is REAL array, dimension (LWORK)

On exit, *WORK*(1) is set to an estimate of the optimal value of LWORK for the given values of *N*, *NW*, *KTOP* and *KBOT*.



LWORK

LWORK is INTEGER

The dimension of the work array WORK. LWORK = 2*NW suffices, but greater efficiency may result from larger values of LWORK.

If LWORK = -1, then a workspace query is assumed; SLAQR3 only estimates the optimal workspace size for the given values of N, NW, KTOP and KBOT. The estimate is returned in WORK(1). No error message related to LWORK is issued by XERBLA. Neither H nor Z are accessed.

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subroutine slaqr4 (logical WANTT, logical WANTZ, integer N, integer ILO, integer IHI, real, dimension(ldh, *) H, integer LDH, real, dimension(*) WR, real, dimension(*) WI, integer ILOZ, integer IHIZ, real, dimension(ldz, *) Z, integer LDZ, real, dimension(*) WORK, integer LWORK, integer INFO)

SLAQR4 computes the eigenvalues of a Hessenberg matrix, and optionally the matrices from the Schur decomposition.

Purpose:

SLAQR4 implements one level of recursion for SLAQR0. It is a complete implementation of the small bulge multi-shift QR algorithm. It may be called by SLAQR0 and, for large enough deflation window size, it may be called by SLAQR3. This subroutine is identical to SLAQR0 except that it calls SLAQR2 instead of SLAQR3.

SLAQR4 computes the eigenvalues of a Hessenberg matrix H and, optionally, the matrices T and Z from the Schur decomposition $H = Z T Z^* T$, where T is an upper quasi-triangular matrix (the Schur form), and Z is the orthogonal matrix of Schur vectors.

Optionally Z may be postmultiplied into an input orthogonal matrix Q so that this routine can give the Schur factorization of a matrix A which has been reduced to the Hessenberg form H by the orthogonal matrix Q: $A = Q^* H Q = (QZ)^* T^* (QZ)$.

Parameters**WANTT**

WANTT is LOGICAL

= .TRUE. : the full Schur form T is required;

= .FALSE.: only eigenvalues are required.

WANTZ

WANTZ is LOGICAL

= .TRUE. : the matrix of Schur vectors Z is required;

= .FALSE.: Schur vectors are not required.



*N**N* is INTEGERThe order of the matrix *H*. $N \geq 0$.*ILO**ILO* is INTEGER*IHI**IHI* is INTEGERIt is assumed that *H* is already upper triangular in rows and columns 1:*ILO*-1 and *IHI*+1:*N* and, if $ILO > 1$,*H*(*ILO*,*ILO*-1) is zero. *ILO* and *IHI* are normally set by a previous call to SGEBAL, and then passed to SGEHRD when the matrix output by SGEBAL is reduced to Hessenberg form.Otherwise, *ILO* and *IHI* should be set to 1 and *N*, respectively. If $N > 0$, then $1 \leq ILO \leq IHI \leq N$.If $N = 0$, then *ILO* = 1 and *IHI* = 0.*H**H* is REAL array, dimension (LDH,*N*)On entry, the upper Hessenberg matrix *H*.On exit, if INFO = 0 and WANTT is .TRUE., then *H* contains the upper quasi-triangular matrix *T* from the Schur decomposition (the Schur form); 2-by-2 diagonal blocks (corresponding to complex conjugate pairs of eigenvalues) are returned in standard form, with $H(i,i) = H(i+1,i+1)$ and $H(i+1,i) \cdot H(i,i+1) < 0$. If INFO = 0 and WANTT is .FALSE., then the contents of *H* are unspecified on exit. (The output value of *H* when INFO > 0 is given under the description of INFO below.)This subroutine may explicitly set $H(i,j) = 0$ for $i > j$ and $j = 1, 2, \dots, ILO-1$ or $j = IHI+1, IHI+2, \dots, N$.*LDH**LDH* is INTEGERThe leading dimension of the array *H*. $LDH \geq \max(1,N)$.*WR**WR* is REAL array, dimension (*IHI*)*WI**WI* is REAL array, dimension (*IHI*)The real and imaginary parts, respectively, of the computed eigenvalues of *H*(*ILO*:*IHI*,*ILO*:*IHI*) are stored in *WR*(*ILO*:*IHI*) and *WI*(*ILO*:*IHI*). If two eigenvalues are computed as a complex conjugate pair, they are stored in consecutive elements of *WR* and *WI*, say the *i*-th and (*i*+1)-th, with $WI(i) > 0$ and $WI(i+1) < 0$. If WANTT is .TRUE., then the eigenvalues are stored in the same order as on the diagonal of the Schur form returned in *H*, with $WR(i) = H(i,i)$ and, if *H*(*i*:*i*+1,*i*:*i*+1) is a 2-by-2 diagonal block, $WI(i) = \sqrt{-H(i+1,i) \cdot H(i,i+1)}$ and $WI(i+1) = -WI(i)$.*ILOZ**ILOZ* is INTEGER*IHIZ**IHIZ* is INTEGER

Specify the rows of Z to which transformations must be applied if WANTZ is .TRUE..

$1 \leq \text{ILOZ} \leq \text{ILO}; \text{IHI} \leq \text{IHIZ} \leq \text{N}.$

Z

Z is REAL array, dimension (LDZ,IHI)

If WANTZ is .FALSE., then Z is not referenced.

If WANTZ is .TRUE., then Z(ILO:IHI,ILOZ:IHIZ) is replaced by $Z(\text{ILO}:\text{IHI},\text{ILOZ}:\text{IHIZ}) * U$ where U is the orthogonal Schur factor of $H(\text{ILO}:\text{IHI},\text{ILO}:\text{IHI})$.

(The output value of Z when INFO > 0 is given under the description of INFO below.)

LDZ

LDZ is INTEGER

The leading dimension of the array Z. if WANTZ is .TRUE. then $\text{LDZ} \geq \text{MAX}(1,\text{IHIZ})$. Otherwise, $\text{LDZ} \geq 1$.

WORK

WORK is REAL array, dimension LWORK

On exit, if LWORK = -1, WORK(1) returns an estimate of the optimal value for LWORK.

LWORK

LWORK is INTEGER

The dimension of the array WORK. $\text{LWORK} \geq \text{max}(1,\text{N})$ is sufficient, but LWORK typically as large as $6 * \text{N}$ may be required for optimal performance. A workspace query to determine the optimal workspace size is recommended.

If LWORK = -1, then SLAQR4 does a workspace query.

In this case, SLAQR4 checks the input parameters and estimates the optimal workspace size for the given values of N, ILO and IHI. The estimate is returned in WORK(1). No error message related to LWORK is issued by XERBLA. Neither H nor Z are accessed.

INFO

INFO is INTEGER

batim

INFO is INTEGER

= 0: successful exit

> 0: if $\text{INFO} = i$, SLAQR4 failed to compute all of the eigenvalues. Elements 1:i-1 and i+1:n of WR and WI contain those eigenvalues which have been successfully computed. (Failures are rare.)

If $\text{INFO} > 0$ and WANT is .FALSE., then on exit, the remaining unconverged eigenvalues are the eigenvalues of the upper Hessenberg matrix rows and columns ILO through INFO of the final, output value of H.

If $\text{INFO} > 0$ and WANTT is .TRUE., then on exit

(*) (initial value of H)*U = U*(final value of H)

where U is a orthogonal matrix. The final value of H is upper Hessenberg and triangular in rows and columns INFO+1 through IHI.



If INFO > 0 and WANTZ is .TRUE., then on exit

(final value of Z(ILO:IHI,ILOZ:IHIZ)
= (initial value of Z(ILO:IHI,ILOZ:IHIZ))*U

where U is the orthogonal matrix in (*) (regardless of the value of WANTT.)

If INFO > 0 and WANTZ is .FALSE., then Z is not accessed.

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Date

December 2016

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References:

K. Braman, R. Byers and R. Mathias, The Multi-Shift QR Algorithm Part I: Maintaining Well Focused Shifts, and Level 3 Performance, SIAM Journal of Matrix Analysis, volume 23, pages 929--947, 2002.

K. Braman, R. Byers and R. Mathias, The Multi-Shift QR Algorithm Part II: Aggressive Early Deflation, SIAM Journal of Matrix Analysis, volume 23, pages 948--973, 2002.

subroutine slaqr5 (logical WANTT, logical WANTZ, integer KACC22, integer N, integer KTOP, integer KBOT, integer NSHFTS, real, dimension(*) SR, real, dimension(*) SI, real, dimension(ldh, *) H, integer LDH, integer ILOZ, integer IHIZ, real, dimension(ldz, *) Z, integer LDZ, real, dimension(ldv, *) V, integer LDV, real, dimension(ldu, *) U, integer LDU, integer NV, real, dimension(ldwv, *) WV, integer LDWV, integer NH, real, dimension(ldwh, *) WH, integer LDWH)

SLAQR5 performs a single small-bulge multi-shift QR sweep.

Purpose:

SLAQR5, called by SLAQR0, performs a single small-bulge multi-shift QR sweep.

Parameters

WANTT

WANTT is LOGICAL

WANTT = .true. if the quasi-triangular Schur factor is being computed. WANTT is set to .false. otherwise.

WANTZ

WANTZ is LOGICAL

WANTZ = .true. if the orthogonal Schur factor is being computed. WANTZ is set to .false. otherwise.

KACC22

KACC22 is INTEGER with value 0, 1, or 2.

Specifies the computation mode of far-from-diagonal



orthogonal updates.

- = 0: SLAQR5 does not accumulate reflections and does not use matrix-matrix multiply to update far-from-diagonal matrix entries.
- = 1: SLAQR5 accumulates reflections and uses matrix-matrix multiply to update the far-from-diagonal matrix entries.
- = 2: SLAQR5 accumulates reflections, uses matrix-matrix multiply to update the far-from-diagonal matrix entries, and takes advantage of 2-by-2 block structure during matrix multiplies.

N

N is INTEGER

N is the order of the Hessenberg matrix *H* upon which this subroutine operates.

KTOP

KTOP is INTEGER

KBOT

KBOT is INTEGER

These are the first and last rows and columns of an isolated diagonal block upon which the QR sweep is to be applied. It is assumed without a check that

either $KTOP = 1$ or $H(KTOP, KTOP-1) = 0$

and

either $KBOT = N$ or $H(KBOT+1, KBOT) = 0$.

NSHFTS

NSHFTS is INTEGER

NSHFTS gives the number of simultaneous shifts. *NSHFTS* must be positive and even.

SR

SR is REAL array, dimension (*NSHFTS*)

SI

SI is REAL array, dimension (*NSHFTS*)

SR contains the real parts and *SI* contains the imaginary parts of the *NSHFTS* shifts of origin that define the multi-shift QR sweep. On output *SR* and *SI* may be reordered.

H

H is REAL array, dimension (*LDH*,*N*)

On input *H* contains a Hessenberg matrix. On output a multi-shift QR sweep with shifts $SR(J)+i*SI(J)$ is applied to the isolated diagonal block in rows and columns *KTOP* through *KBOT*.

LDH

LDH is INTEGER

LDH is the leading dimension of *H* just as declared in the calling procedure. $LDH \geq \text{MAX}(1, N)$.

ILOZ

ILOZ is INTEGER

IHZ

IHZ is INTEGER

Specify the rows of *Z* to which transformations must be



applied if WANTZ is .TRUE.. $1 \leq \text{ILOZ} \leq \text{IHIZ} \leq N$

Z

Z is REAL array, dimension (LDZ,IHIZ)

If WANTZ = .TRUE., then the QR Sweep orthogonal similarity transformation is accumulated into *Z*(ILOZ:IHIZ,ILOZ:IHIZ) from the right.

If WANTZ = .FALSE., then *Z* is unreferenced.

LDZ

LDZ is INTEGER

LDA is the leading dimension of *Z* just as declared in the calling procedure. $\text{LDZ} \geq N$.

V

V is REAL array, dimension (LDV,NSHFTS/2)

LDV

LDV is INTEGER

LDV is the leading dimension of *V* as declared in the calling procedure. $\text{LDV} \geq 3$.

U

U is REAL array, dimension (LDU,3*NSHFTS-3)

LDU

LDU is INTEGER

LDU is the leading dimension of *U* just as declared in the in the calling subroutine. $\text{LDU} \geq 3*\text{NSHFTS}-3$.

NV

NV is INTEGER

NV is the number of rows in *WV* available for workspace. $\text{NV} \geq 1$.

WV

WV is REAL array, dimension (LDWV,3*NSHFTS-3)

LDWV

LDWV is INTEGER

LDWV is the leading dimension of *WV* as declared in the in the calling subroutine. $\text{LDWV} \geq \text{NV}$.

NH

NH is INTEGER

NH is the number of columns in array *WH* available for workspace. $\text{NH} \geq 1$.

WH

WH is REAL array, dimension (LDWH,NH)

LDWH

LDWH is INTEGER

Leading dimension of *WH* just as declared in the calling procedure. $\text{LDWH} \geq 3*\text{NSHFTS}-3$.

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References:

K. Braman, R. Byers and R. Mathias, The Multi-Shift QR Algorithm Part I: Maintaining Well Focused Shifts, and Level 3 Performance, SIAM Journal of Matrix Analysis, volume 23, pages 929--947, 2002.

subroutine slaqsb (character UPLO, integer N, integer KD, real, dimension(ldab, *) AB, integer LDAB, real, dimension(*) S, real SCOND, real AMAX, character EQUED)

SLAQSB scales a symmetric/Hermitian band matrix, using scaling factors computed by spbequ.

Purpose:

SLAQSB equilibrates a symmetric band matrix A using the scaling factors in the vector S.

Parameters

UPLO

UPLO is CHARACTER*1

Specifies whether the upper or lower triangular part of the symmetric matrix A is stored.

= 'U': Upper triangular

= 'L': Lower triangular

N

N is INTEGER

The order of the matrix A. $N \geq 0$.

KD

KD is INTEGER

The number of super-diagonals of the matrix A if UPLO = 'U', or the number of sub-diagonals if UPLO = 'L'. $KD \geq 0$.

AB

AB is REAL array, dimension (LDAB,N)

On entry, the upper or lower triangle of the symmetric band matrix A, stored in the first KD+1 rows of the array. The j-th column of A is stored in the j-th column of the array AB as follows:

if UPLO = 'U', $AB(kd+1+i-j,j) = A(i,j)$ for $\max(1,j-kd) \leq i \leq j$;

if UPLO = 'L', $AB(1+i-j,j) = A(i,j)$ for $j \leq i \leq \min(n,j+kd)$.

On exit, if INFO = 0, the triangular factor U or L from the Cholesky factorization $A = U^*T^*U$ or $A = L^*L^{**}T$ of the band matrix A, in the same storage format as A.

LDAB

LDAB is INTEGER

The leading dimension of the array AB. $LDAB \geq KD+1$.

S

S is REAL array, dimension (N)

The scale factors for A.

SCOND

SCOND is REAL

Ratio of the smallest S(i) to the largest S(i).



AMAX

AMAX is REAL

Absolute value of largest matrix entry.

EQUED

EQUED is CHARACTER*1

Specifies whether or not equilibration was done.

= 'N': No equilibration.

= 'Y': Equilibration was done, i.e., A has been replaced by
 $\text{diag}(S) * A * \text{diag}(S)$.

Internal Parameters:

THRESH is a threshold value used to decide if scaling should be done based on the ratio of the scaling factors. If $\text{SCOND} < \text{THRESH}$, scaling is done.

LARGE and SMALL are threshold values used to decide if scaling should be done based on the absolute size of the largest matrix element. If $\text{AMAX} > \text{LARGE}$ or $\text{AMAX} < \text{SMALL}$, scaling is done.

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subroutine slaqsp (character UPLO, integer N, real, dimension(*) AP, real, dimension(*) S, real SCOND, real AMAX, character EQUED)

SLAQSP scales a symmetric/Hermitian matrix in packed storage, using scaling factors computed by spequ.

Purpose:

SLAQSP equilibrates a symmetric matrix A using the scaling factors in the vector S.

Parameters**UPLO**

UPLO is CHARACTER*1

Specifies whether the upper or lower triangular part of the symmetric matrix A is stored.

= 'U': Upper triangular

= 'L': Lower triangular

N

N is INTEGER

The order of the matrix A. $N \geq 0$.

AP

AP is REAL array, dimension $(N*(N+1)/2)$

On entry, the upper or lower triangle of the symmetric matrix A, packed columnwise in a linear array. The j-th column of A is stored in the array AP as follows:

if UPLO = 'U', $\text{AP}(i + (j-1)*j/2) = A(i,j)$ for $1 \leq i \leq j$;

if UPLO = 'L', $\text{AP}(i + (j-1)*(2n-j)/2) = A(i,j)$ for $j \leq i \leq n$.



On exit, the equilibrated matrix: $\text{diag}(S) * A * \text{diag}(S)$, in the same storage format as A.

S

S is REAL array, dimension (N)
The scale factors for A.

SCOND

SCOND is REAL
Ratio of the smallest *S*(i) to the largest *S*(i).

AMAX

AMAX is REAL
Absolute value of largest matrix entry.

EQUED

EQUED is CHARACTER*1
Specifies whether or not equilibration was done.
= 'N': No equilibration.
= 'Y': Equilibration was done, i.e., A has been replaced by
 $\text{diag}(S) * A * \text{diag}(S)$.

Internal Parameters:

THRESH is a threshold value used to decide if scaling should be done based on the ratio of the scaling factors. If *SCOND* < *THRESH*, scaling is done.

LARGE and *SMALL* are threshold values used to decide if scaling should be done based on the absolute size of the largest matrix element. If *AMAX* > *LARGE* or *AMAX* < *SMALL*, scaling is done.

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subroutine slaqtr (logical LTRAN, logical LREAL, integer N, real, dimension(ldt, *) T, integer LDT, real, dimension(*) B, real W, real SCALE, real, dimension(*) X, real, dimension(*) WORK, integer INFO)

SLAQTR solves a real quasi-triangular system of equations, or a complex quasi-triangular system of special form, in real arithmetic.

Purpose:

SLAQTR solves the real quasi-triangular system

$$\text{op}(T)^*p = \text{scale} * c, \quad \text{if } \text{LREAL} = \text{.TRUE.}$$

or the complex quasi-triangular systems

$$\text{op}(T + iB)^*(p+iq) = \text{scale}*(c+id), \quad \text{if } \text{LREAL} = \text{.FALSE.}$$

in real arithmetic, where T is upper quasi-triangular.

If *LREAL* = .FALSE., then the first diagonal block of T must be 1 by 1, B is the specially structured matrix



$$B = \begin{bmatrix} b(1) & b(2) & \dots & b(n) \\ w & & & \\ & w & & \\ & & . & \\ & & & w \end{bmatrix}$$

$op(A) = A$ or A^{**T} , A^{**T} denotes the transpose of matrix A .

On input, $X = \begin{bmatrix} c \\ d \end{bmatrix}$. On output, $X = \begin{bmatrix} p \\ q \end{bmatrix}$.

This subroutine is designed for the condition number estimation in routine STRSNA.

Parameters

LTRAN

LTRAN is LOGICAL

On entry, *LTRAN* specifies the option of conjugate transpose:

= .FALSE., $op(T+i*B) = T+i*B$,
 = .TRUE., $op(T+i*B) = (T+i*B)^{**T}$.

LREAL

LREAL is LOGICAL

On entry, *LREAL* specifies the input matrix structure:

= .FALSE., the input is complex
 = .TRUE., the input is real

N

N is INTEGER

On entry, *N* specifies the order of $T+i*B$. $N \geq 0$.

T

T is REAL array, dimension (LDT,*N*)

On entry, *T* contains a matrix in Schur canonical form.

If *LREAL* = .FALSE., then the first diagonal block of *T* must be 1 by 1.

LDT

LDT is INTEGER

The leading dimension of the matrix *T*. $LDT \geq \max(1, N)$.

B

B is REAL array, dimension (*N*)

On entry, *B* contains the elements to form the matrix

B as described above.

If *LREAL* = .TRUE., *B* is not referenced.

W

W is REAL

On entry, *W* is the diagonal element of the matrix *B*.

If *LREAL* = .TRUE., *W* is not referenced.

SCALE

SCALE is REAL

On exit, *SCALE* is the scale factor.

X

X is REAL array, dimension (2**N*)

On entry, *X* contains the right hand side of the system.



On exit, X is overwritten by the solution.

WORK

WORK is REAL array, dimension (N)

INFO

INFO is INTEGER

On exit, INFO is set to

0: successful exit.

1: the some diagonal 1 by 1 block has been perturbed by a small number SMIN to keep nonsingularity.

2: the some diagonal 2 by 2 block has been perturbed by a small number in SLALN2 to keep nonsingularity.

NOTE: In the interests of speed, this routine does not check the inputs for errors.

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subroutine slar1v (integer N, integer B1, integer BN, real LAMBDA, real, dimension(*) D, real, dimension(*) L, real, dimension(*) LD, real, dimension(*) LLD, real PIVMIN, real GAPTOL, real, dimension(*) Z, logical WANTNC, integer NEG CNT, real ZTZ, real MINGMA, integer R, integer, dimension(*) ISUPPZ, real NRMINV, real RESID, real RQCORR, real, dimension(*) WORK)

SLAR1V computes the (scaled) r-th column of the inverse of the submatrix in rows b1 through bn of the tridiagonal matrix $LDL^T - \lambda I$.

Purpose:

SLAR1V computes the (scaled) r-th column of the inverse of the submatrix in rows B1 through BN of the tridiagonal matrix $L D L^{*T} - \sigma I$. When σ is close to an eigenvalue, the computed vector is an accurate eigenvector. Usually, r corresponds to the index where the eigenvector is largest in magnitude.

The following steps accomplish this computation :

- Stationary qd transform, $L D L^{*T} - \sigma I = L(+) D(+) L(+)^{*T}$,
- Progressive qd transform, $L D L^{*T} - \sigma I = U(-) D(-) U(-)^{*T}$,
- Computation of the diagonal elements of the inverse of $L D L^{*T} - \sigma I$ by combining the above transforms, and choosing r as the index where the diagonal of the inverse is (one of the) largest in magnitude.
- Computation of the (scaled) r-th column of the inverse using the twisted factorization obtained by combining the top part of the stationary and the bottom part of the progressive transform.

Parameters

N

N is INTEGER

The order of the matrix $L D L^{*T}$.

B1

B1 is INTEGER

First index of the submatrix of $L D L^{*T}$.

BN



BN is INTEGER

Last index of the submatrix of $L D L^{**T}$.

LAMBDA

LAMBDA is REAL

The shift. In order to compute an accurate eigenvector, LAMBDA should be a good approximation to an eigenvalue of $L D L^{**T}$.

L

L is REAL array, dimension (N-1)

The (n-1) subdiagonal elements of the unit bidiagonal matrix L, in elements 1 to N-1.

D

D is REAL array, dimension (N)

The n diagonal elements of the diagonal matrix D.

LD

LD is REAL array, dimension (N-1)

The n-1 elements $L(i)*D(i)$.

LLD

LLD is REAL array, dimension (N-1)

The n-1 elements $L(i)*L(i)*D(i)$.

PIVMIN

PIVMIN is REAL

The minimum pivot in the Sturm sequence.

GAPTOL

GAPTOL is REAL

Tolerance that indicates when eigenvector entries are negligible w.r.t. their contribution to the residual.

Z

Z is REAL array, dimension (N)

On input, all entries of Z must be set to 0.

On output, Z contains the (scaled) r-th column of the inverse. The scaling is such that $Z(R)$ equals 1.

WANTNC

WANTNC is LOGICAL

Specifies whether NEGCNT has to be computed.

NEGCNT

NEGCNT is INTEGER

If WANTNC is .TRUE. then $NEGCNT$ = the number of pivots $<$ pivmin in the matrix factorization $L D L^{**T}$, and $NEGCNT = -1$ otherwise.

ZTZ

ZTZ is REAL

The square of the 2-norm of Z.

MINGMA

MINGMA is REAL

The reciprocal of the largest (in magnitude) diagonal element of the inverse of $L D L^{**T}$ - sigma I.

R

R is INTEGER



The twist index for the twisted factorization used to compute Z.
 On input, $0 \leq R \leq N$. If R is input as 0, R is set to the index where $(L D L^{**T} - \sigma I)^{-1}$ is largest in magnitude. If $1 \leq R \leq N$, R is unchanged.
 On output, R contains the twist index used to compute Z.
 Ideally, R designates the position of the maximum entry in the eigenvector.

ISUPPZ

ISUPPZ is INTEGER array, dimension (2)
 The support of the vector in Z, i.e., the vector Z is nonzero only in elements ISUPPZ(1) through ISUPPZ(2).

NRMINV

NRMINV is REAL
 $NRMINV = 1/\text{SQRT}(ZTZ)$

RESID

RESID is REAL
 The residual of the FP vector.
 $RESID = \text{ABS}(MINGMA)/\text{SQRT}(ZTZ)$

RQCORR

RQCORR is REAL
 The Rayleigh Quotient correction to LAMBDA.
 $RQCORR = MINGMA * TMP$

WORK

WORK is REAL array, dimension (4*N)

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subroutine slar2v (integer N, real, dimension(*) X, real, dimension(*) Y, real, dimension(*) Z, integer INCX, real, dimension(*) C, real, dimension(*) S, integer INCC)

SLAR2V applies a vector of plane rotations with real cosines and real sines from both sides to a sequence of 2-by-2 symmetric/Hermitian matrices.

Purpose:

SLAR2V applies a vector of real plane rotations from both sides to a sequence of 2-by-2 real symmetric matrices, defined by the elements of the vectors x, y and z. For $i = 1, 2, \dots, n$

$$\begin{pmatrix} x(i) & z(i) \end{pmatrix} := \begin{pmatrix} c(i) & s(i) \end{pmatrix} \begin{pmatrix} x(i) & z(i) \end{pmatrix} \begin{pmatrix} c(i) & -s(i) \end{pmatrix} \\ \begin{pmatrix} z(i) & y(i) \end{pmatrix} \begin{pmatrix} -s(i) & c(i) \end{pmatrix} \begin{pmatrix} z(i) & y(i) \end{pmatrix} \begin{pmatrix} s(i) & c(i) \end{pmatrix}$$

Parameters

*N**N* is INTEGER

The number of plane rotations to be applied.

*X**X* is REAL array,dimension (1+(*N*-1)**INCX*)The vector *x*.*Y**Y* is REAL array,dimension (1+(*N*-1)**INCX*)The vector *y*.*Z**Z* is REAL array,dimension (1+(*N*-1)**INCX*)The vector *z*.*INCX**INCX* is INTEGERThe increment between elements of *X*, *Y* and *Z*. *INCX* > 0.*C**C* is REAL array, dimension (1+(*N*-1)**INCC*)

The cosines of the plane rotations.

*S**S* is REAL array, dimension (1+(*N*-1)**INCC*)

The sines of the plane rotations.

*INCC**INCC* is INTEGERThe increment between elements of *C* and *S*. *INCC* > 0.**Author**

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**subroutine slarf (character *SIDE*, integer *M*, integer *N*, real, dimension(*) *V*, integer *INCV*, real *TAU*,
real, dimension(*ldc*, *) *C*, integer *LDC*, real, dimension(*) *WORK*)**

SLARF applies an elementary reflector to a general rectangular matrix.

Purpose:

SLARF applies a real elementary reflector *H* to a real *m* by *n* matrix *C*, from either the left or the right. *H* is represented in the form

$$H = I - \tau * v * v^{**T}$$

where *tau* is a real scalar and *v* is a real vector.

If *tau* = 0, then *H* is taken to be the unit matrix.

Parameters*SIDE*

SIDE is CHARACTER*1

= 'L': form $H * C$

= 'R': form $C * H$

M

M is INTEGER

The number of rows of the matrix C.

N

N is INTEGER

The number of columns of the matrix C.

V

V is REAL array, dimension

(1 + (M-1)*abs(INCV)) if SIDE = 'L'

or (1 + (N-1)*abs(INCV)) if SIDE = 'R'

The vector v in the representation of H. V is not used if

TAU = 0.

INCV

INCV is INTEGER

The increment between elements of v. INCV \neq 0.

TAU

TAU is REAL

The value tau in the representation of H.

C

C is REAL array, dimension (LDC,N)

On entry, the m by n matrix C.

On exit, C is overwritten by the matrix $H * C$ if SIDE = 'L',

or $C * H$ if SIDE = 'R'.

LDC

LDC is INTEGER

The leading dimension of the array C. LDC \geq max(1,M).

WORK

WORK is REAL array, dimension

(N) if SIDE = 'L'

or (M) if SIDE = 'R'

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December 2016

**subroutine slarfb (character SIDE, character TRANS, character DIRECT, character STOREV,
integer M, integer N, integer K, real, dimension(ldv, *) V, integer LDV, real, dimension(ldt, *)
T, integer LDT, real, dimension(ldc, *) C, integer LDC, real, dimension(ldwork, *) WORK,
integer LDWORK)**

SLARFB applies a block reflector or its transpose to a general rectangular matrix.

Purpose:

SLARFB applies a real block reflector H or its transpose H^*T to a real m by n matrix C, from either the left or the right.



Parameters*SIDE*

SIDE is CHARACTER*1

= 'L': apply H or H**T from the Left

= 'R': apply H or H**T from the Right

TRANS

TRANS is CHARACTER*1

= 'N': apply H (No transpose)

= 'T': apply H**T (Transpose)

DIRECT

DIRECT is CHARACTER*1

Indicates how H is formed from a product of elementary reflectors

= 'F': $H = H(1) H(2) \dots H(k)$ (Forward)

= 'B': $H = H(k) \dots H(2) H(1)$ (Backward)

STOREV

STOREV is CHARACTER*1

Indicates how the vectors which define the elementary reflectors are stored:

= 'C': Columnwise

= 'R': Rowwise

M

M is INTEGER

The number of rows of the matrix C.

N

N is INTEGER

The number of columns of the matrix C.

K

K is INTEGER

The order of the matrix T (= the number of elementary reflectors whose product defines the block reflector).

If SIDE = 'L', $M \geq K \geq 0$;

if SIDE = 'R', $N \geq K \geq 0$.

V

V is REAL array, dimension

(LDV,K) if STOREV = 'C'

(LDV,M) if STOREV = 'R' and SIDE = 'L'

(LDV,N) if STOREV = 'R' and SIDE = 'R'

The matrix V. See Further Details.

LDV

LDV is INTEGER

The leading dimension of the array V.

If STOREV = 'C' and SIDE = 'L', $LDV \geq \max(1,M)$;

if STOREV = 'C' and SIDE = 'R', $LDV \geq \max(1,N)$;

if STOREV = 'R', $LDV \geq K$.

T

T is REAL array, dimension (LDT,K)

The triangular k by k matrix T in the representation of the block reflector.

LDT

LDT is INTEGER

The leading dimension of the array T. $LDT \geq K$.

C

C is REAL array, dimension (LDC,N)

On entry, the *m* by *n* matrix *C*.

On exit, *C* is overwritten by H^*C or $H^{**T}C$ or C^*H or C^*H^{**T} .

LDC

LDC is INTEGER

The leading dimension of the array *C*. $LDC \geq \max(1,M)$.

WORK

WORK is REAL array, dimension (LDWORK,K)

LDWORK

LDWORK is INTEGER

The leading dimension of the array WORK.

If SIDE = 'L', $LDWORK \geq \max(1,N)$;

if SIDE = 'R', $LDWORK \geq \max(1,M)$.

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Date

June 2013

Further Details:

The shape of the matrix *V* and the storage of the vectors which define the $H(i)$ is best illustrated by the following example with $n = 5$ and $k = 3$. The elements equal to 1 are not stored; the corresponding array elements are modified but restored on exit. The rest of the array is not used.

DIRECT = 'F' and STOREV = 'C': DIRECT = 'F' and STOREV = 'R':

$V = \begin{pmatrix} 1 & & & & \\ v1 & 1 & & & \\ v1 & v2 & 1 & & \\ v1 & v2 & v3 & & \\ v1 & v2 & v3 & & \end{pmatrix}$	$V = \begin{pmatrix} 1 & v1 & v1 & v1 & v1 \\ & 1 & v2 & v2 & v2 \\ & & 1 & v3 & v3 \end{pmatrix}$
--	--

DIRECT = 'B' and STOREV = 'C': DIRECT = 'B' and STOREV = 'R':

$V = \begin{pmatrix} v1 & v2 & v3 \\ v1 & v2 & v3 \\ 1 & v2 & v3 \\ & 1 & v3 \\ & & 1 \end{pmatrix}$	$V = \begin{pmatrix} v1 & v1 & 1 & & \\ v2 & v2 & v2 & 1 & \\ v3 & v3 & v3 & v3 & 1 \end{pmatrix}$
--	--

subroutine slarfg (integer N, real ALPHA, real, dimension(*) X, integer INCX, real TAU)

SLARFG generates an elementary reflector (Householder matrix).

Purpose:

SLARFG generates a real elementary reflector *H* of order *n*, such



that

$$H \begin{pmatrix} \alpha \\ x \end{pmatrix} = \begin{pmatrix} \beta \\ 0 \end{pmatrix}, \quad H^{**T} * H = I.$$

where α and β are scalars, and x is an $(n-1)$ -element real vector. H is represented in the form

$$H = I - \tau \begin{pmatrix} 1 \\ v \end{pmatrix} \begin{pmatrix} 1 & v^{**T} \end{pmatrix},$$

where τ is a real scalar and v is a real $(n-1)$ -element vector.

If the elements of x are all zero, then $\tau = 0$ and H is taken to be the unit matrix.

Otherwise $-1 \leq \tau \leq 2$.

Parameters

N

N is INTEGER

The order of the elementary reflector.

ALPHA

ALPHA is REAL

On entry, the value α .

On exit, it is overwritten with the value β .

X

X is REAL array, dimension

$(1+(N-2)*\text{abs}(\text{INCX}))$

On entry, the vector x .

On exit, it is overwritten with the vector v .

INCX

INCX is INTEGER

The increment between elements of *X*. $\text{INCX} > 0$.

TAU

TAU is REAL

The value τ .

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subroutine slarfcp (integer N, real ALPHA, real, dimension(*) X, integer INCX, real TAU)

SLARFGP generates an elementary reflector (Householder matrix) with non-negative β .

Purpose:

SLARFGP generates a real elementary reflector H of order n , such that



$$H * \begin{pmatrix} \alpha \\ x \end{pmatrix} = \begin{pmatrix} \beta \\ 0 \end{pmatrix}, \quad H^{**T} * H = I.$$

where α and β are scalars, β is non-negative, and x is an $(n-1)$ -element real vector. H is represented in the form

$$H = I - \tau * \begin{pmatrix} 1 \\ v \end{pmatrix} * \begin{pmatrix} 1 & v^{**T} \end{pmatrix},$$

where τ is a real scalar and v is a real $(n-1)$ -element vector.

If the elements of x are all zero, then $\tau = 0$ and H is taken to be the unit matrix.

Parameters

N

N is INTEGER

The order of the elementary reflector.

ALPHA

ALPHA is REAL

On entry, the value α .

On exit, it is overwritten with the value β .

X

X is REAL array, dimension

$(1+(N-2)*\text{abs}(\text{INCX}))$

On entry, the vector x .

On exit, it is overwritten with the vector v .

INCX

INCX is INTEGER

The increment between elements of *X*. $\text{INCX} > 0$.

TAU

TAU is REAL

The value τ .

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subroutine slarft (character DIRECT, character STOREV, integer N, integer K, real, dimension(ldv, *) V, integer LDV, real, dimension(*) TAU, real, dimension(ldt, *) T, integer LDT)

SLARFT forms the triangular factor T of a block reflector $H = I - \tau v v^H$

Purpose:

SLARFT forms the triangular factor T of a real block reflector H of order n , which is defined as a product of k elementary reflectors.

If **DIRECT** = 'F', $H = H(1) H(2) \dots H(k)$ and T is upper triangular;

If **DIRECT** = 'B', $H = H(k) \dots H(2) H(1)$ and T is lower triangular.



If `STOREV = 'C'`, the vector which defines the elementary reflector $H(i)$ is stored in the i -th column of the array V , and

$$H = I - V * T * V^{**T}$$

If `STOREV = 'R'`, the vector which defines the elementary reflector $H(i)$ is stored in the i -th row of the array V , and

$$H = I - V^{**T} * T * V$$

Parameters

DIRECT

`DIRECT` is CHARACTER*1

Specifies the order in which the elementary reflectors are multiplied to form the block reflector:

= 'F': $H = H(1) H(2) \dots H(k)$ (Forward)

= 'B': $H = H(k) \dots H(2) H(1)$ (Backward)

STOREV

`STOREV` is CHARACTER*1

Specifies how the vectors which define the elementary reflectors are stored (see also Further Details):

= 'C': columnwise

= 'R': rowwise

N

N is INTEGER

The order of the block reflector H . $N \geq 0$.

K

K is INTEGER

The order of the triangular factor T (= the number of elementary reflectors). $K \geq 1$.

V

V is REAL array, dimension

(LDV,K) if `STOREV = 'C'`

(LDV,N) if `STOREV = 'R'`

The matrix V . See further details.

LDV

LDV is INTEGER

The leading dimension of the array V .

If `STOREV = 'C'`, $LDV \geq \max(1,N)$; if `STOREV = 'R'`, $LDV \geq K$.

TAU

TAU is REAL array, dimension (K)

$TAU(i)$ must contain the scalar factor of the elementary reflector $H(i)$.

T

T is REAL array, dimension (LDT,K)

The k by k triangular factor T of the block reflector.

If `DIRECT = 'F'`, T is upper triangular; if `DIRECT = 'B'`, T is lower triangular. The rest of the array is not used.

LDT

LDT is INTEGER

The leading dimension of the array T . $LDT \geq K$.

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Further Details:

The shape of the matrix V and the storage of the vectors which define the $H(i)$ is best illustrated by the following example with $n = 5$ and $k = 3$. The elements equal to 1 are not stored.

DIRECT = 'F' and STOREV = 'C': DIRECT = 'F' and STOREV = 'R':

$$V = \begin{pmatrix} 1 & & & & \\ v1 & 1 & & & \\ v1 & v2 & 1 & & \\ v1 & v2 & v3 & & \\ v1 & v2 & v3 & & \end{pmatrix} \quad V = \begin{pmatrix} 1 & v1 & v1 & v1 & v1 \\ & 1 & v2 & v2 & v2 \\ & & 1 & v3 & v3 \end{pmatrix}$$

DIRECT = 'B' and STOREV = 'C': DIRECT = 'B' and STOREV = 'R':

$$V = \begin{pmatrix} v1 & v2 & v3 \\ v1 & v2 & v3 \\ 1 & v2 & v3 \\ & 1 & v3 \\ & & 1 \end{pmatrix} \quad V = \begin{pmatrix} v1 & v1 & 1 & & \\ v2 & v2 & v2 & 1 & \\ v3 & v3 & v3 & v3 & 1 \end{pmatrix}$$

subroutine slarfx (character SIDE, integer M, integer N, real, dimension(*) V, real TAU, real, dimension(ldc, *) C, integer LDC, real, dimension(*) WORK)

SLARFX applies an elementary reflector to a general rectangular matrix, with loop unrolling when the reflector has order ≤ 10 .

Purpose:

SLARFX applies a real elementary reflector H to a real m by n matrix C , from either the left or the right. H is represented in the form

$$H = I - \tau \cdot v \cdot v^* T$$

where τ is a real scalar and v is a real vector.

If $\tau = 0$, then H is taken to be the unit matrix

This version uses inline code if H has order < 11 .

Parameters*SIDE*

SIDE is CHARACTER*1

= 'L': form $H \cdot C$ = 'R': form $C \cdot H$ *M*

M is INTEGER

The number of rows of the matrix C .*N*

N is INTEGER

The number of columns of the matrix *C*.

V

V is REAL array, dimension (M) if *SIDE* = 'L'
or (N) if *SIDE* = 'R'

The vector *v* in the representation of *H*.

TAU

TAU is REAL

The value tau in the representation of *H*.

C

C is REAL array, dimension (LDC,N)

On entry, the m by n matrix *C*.

On exit, *C* is overwritten by the matrix $H * C$ if *SIDE* = 'L',
or $C * H$ if *SIDE* = 'R'.

LDC

LDC is INTEGER

The leading dimension of the array *C*. $LDC \geq (1,M)$.

WORK

WORK is REAL array, dimension

(N) if *SIDE* = 'L'

or (M) if *SIDE* = 'R'

WORK is not referenced if *H* has order < 11.

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**subroutine slarfy (character UPLO, integer N, real, dimension(*) V, integer INCV, real TAU, real,
dimension(ldc, *) C, integer LDC, real, dimension(*) WORK)**

SLARFY

Purpose:

SLARFY applies an elementary reflector, or Householder matrix, *H*,
to an $n \times n$ symmetric matrix *C*, from both the left and the right.

H is represented in the form

$$H = I - \tau * v * v'$$

where τ is a scalar and *v* is a vector.

If τ is zero, then *H* is taken to be the unit matrix.

Parameters

UPLO

UPLO is CHARACTER*1

Specifies whether the upper or lower triangular part of the
symmetric matrix *C* is stored.

= 'U': Upper triangle

= 'L': Lower triangle



*N**N* is INTEGERThe number of rows and columns of the matrix *C*. $N \geq 0$.*V**V* is REAL array, dimension $(1 + (N-1)*abs(INCV))$ The vector *v* as described above.*INCV**INCV* is INTEGERThe increment between successive elements of *v*. *INCV* must not be zero.*TAU**TAU* is REALThe value *tau* as described above.*C**C* is REAL array, dimension (LDC, *N*)On entry, the matrix *C*.On exit, *C* is overwritten by $H * C * H'$.*LDC**LDC* is INTEGERThe leading dimension of the array *C*. $LDC \geq \max(1, N)$.*WORK**WORK* is REAL array, dimension (*N*)**Author**

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subroutine slargv (integer *N*, real, dimension(*) *X*, integer *INCX*, real, dimension(*) *Y*, integer *INCY*, real, dimension(*) *C*, integer *INCC*)

SLARGV generates a vector of plane rotations with real cosines and real sines.

Purpose:

SLARGV generates a vector of real plane rotations, determined by elements of the real vectors *x* and *y*. For $i = 1, 2, \dots, n$

$$\begin{pmatrix} c(i) & s(i) \end{pmatrix} \begin{pmatrix} x(i) \end{pmatrix} = \begin{pmatrix} a(i) \end{pmatrix}$$

$$\begin{pmatrix} -s(i) & c(i) \end{pmatrix} \begin{pmatrix} y(i) \end{pmatrix} = \begin{pmatrix} 0 \end{pmatrix}$$

Parameters*N**N* is INTEGER

The number of plane rotations to be generated.

*X**X* is REAL array,dimension $(1+(N-1)*INCX)$ On entry, the vector *x*.On exit, *x*(*i*) is overwritten by *a*(*i*), for $i = 1, \dots, n$.

INCX

INCX is INTEGER

The increment between elements of X. $INCX > 0$.

Y

Y is REAL array,

dimension $(1+(N-1)*INCY)$

On entry, the vector y.

On exit, the sines of the plane rotations.

INCY

INCY is INTEGER

The increment between elements of Y. $INCY > 0$.

C

C is REAL array, dimension $(1+(N-1)*INCC)$

The cosines of the plane rotations.

INCC

INCC is INTEGER

The increment between elements of C. $INCC > 0$.

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subroutine slarrv (integer N, real VL, real VU, real, dimension(*) D, real, dimension(*) L, real PIVMIN, integer, dimension(*) ISPLIT, integer M, integer DOL, integer DOU, real MINRGP, real RTOL1, real RTOL2, real, dimension(*) W, real, dimension(*) WERR, real, dimension(*) WGAP, integer, dimension(*) IBLOCK, integer, dimension(*) INDEXW, real, dimension(*) GERS, real, dimension(ldz, *) Z, integer LDZ, integer, dimension(*) ISUPPZ, real, dimension(*) WORK, integer, dimension(*) IWORK, integer INFO)

SLARRV computes the eigenvectors of the tridiagonal matrix $T = L D L^T$ given L, D and the eigenvalues of $L D L^T$.

Purpose:

SLARRV computes the eigenvectors of the tridiagonal matrix

$T = L D L^T$ given L, D and APPROXIMATIONS to the eigenvalues of $L D L^T$.

The input eigenvalues should have been computed by SLARRE.

Parameters**N**

N is INTEGER

The order of the matrix. $N \geq 0$.

VL

VL is REAL

Lower bound of the interval that contains the desired eigenvalues. $VL < VU$. Needed to compute gaps on the left or right end of the extremal eigenvalues in the desired RANGE.

VU

VU is REAL

Upper bound of the interval that contains the desired



eigenvalues. $VL < VU$.

Note: VU is currently not used by this implementation of $SLARRV$, VU is passed to $SLARRV$ because it could be used compute gaps on the right end of the extremal eigenvalues. However, with not much initial accuracy in $LAMBDA$ and VU , the formula can lead to an overestimation of the right gap and thus to inadequately early RQI 'convergence'. This is currently prevented this by forcing a small right gap. And so it turns out that VU is currently not used by this implementation of $SLARRV$.

D

D is REAL array, dimension (N)

On entry, the N diagonal elements of the diagonal matrix D .

On exit, D may be overwritten.

L

L is REAL array, dimension (N)

On entry, the (N-1) subdiagonal elements of the unit

bidagonal matrix L are in elements 1 to N-1 of L

(if the matrix is not split.) At the end of each block is stored the corresponding shift as given by $SLARRE$.

On exit, L is overwritten.

PIVMIN

$PIVMIN$ is REAL

The minimum pivot allowed in the Sturm sequence.

ISPLIT

$ISPLIT$ is INTEGER array, dimension (N)

The splitting points, at which T breaks up into blocks.

The first block consists of rows/columns 1 to

$ISPLIT(1)$, the second of rows/columns $ISPLIT(1)+1$ through $ISPLIT(2)$, etc.

M

M is INTEGER

The total number of input eigenvalues. $0 \leq M \leq N$.

DOL

DOL is INTEGER

DOU

DOU is INTEGER

If the user wants to compute only selected eigenvectors from all the eigenvalues supplied, he can specify an index range $DOL:DOU$.

Or else the setting $DOL=1$, $DOU=M$ should be applied.

Note that DOL and DOU refer to the order in which the eigenvalues are stored in W .

If the user wants to compute only selected eigenpairs, then the columns $DOL-1$ to $DOU+1$ of the eigenvector space Z contain the computed eigenvectors. All other columns of Z are set to zero.

MINRGP

$MINRGP$ is REAL

RTOL1

$RTOL1$ is REAL

RTOL2

$RTOL2$ is REAL

Parameters for bisection.

An interval $[LEFT,RIGHT]$ has converged if



$\text{RIGHT-LEFT} < \text{MAX}(\text{RTOL1} * \text{GAP}, \text{RTOL2} * \text{MAX}(|\text{LEFT}|, |\text{RIGHT}|))$

W

W is REAL array, dimension (N)

The first M elements of *W* contain the APPROXIMATE eigenvalues for which eigenvectors are to be computed. The eigenvalues should be grouped by split-off block and ordered from smallest to largest within the block (The output array *W* from SLARRE is expected here). Furthermore, they are with respect to the shift of the corresponding root representation for their block. On exit, *W* holds the eigenvalues of the UNshifted matrix.

WERR

WERR is REAL array, dimension (N)

The first M elements contain the semiwidth of the uncertainty interval of the corresponding eigenvalue in *W*

WGAP

WGAP is REAL array, dimension (N)

The separation from the right neighbor eigenvalue in *W*.

IBLOCK

IBLOCK is INTEGER array, dimension (N)

The indices of the blocks (submatrices) associated with the corresponding eigenvalues in *W*; *IBLOCK*(i)=1 if eigenvalue *W*(i) belongs to the first block from the top, =2 if *W*(i) belongs to the second block, etc.

INDEXW

INDEXW is INTEGER array, dimension (N)

The indices of the eigenvalues within each block (submatrix); for example, *INDEXW*(i)= 10 and *IBLOCK*(i)=2 imply that the i-th eigenvalue *W*(i) is the 10-th eigenvalue in the second block.

GERS

GERS is REAL array, dimension (2*N)

The N Gerschgorin intervals (the i-th Gerschgorin interval is (*GERS*(2*i-1), *GERS*(2*i)). The Gerschgorin intervals should be computed from the original UNshifted matrix.

Z

Z is REAL array, dimension (LDZ, max(1,M))

If *INFO* = 0, the first M columns of *Z* contain the orthonormal eigenvectors of the matrix *T* corresponding to the input eigenvalues, with the i-th column of *Z* holding the eigenvector associated with *W*(i). Note: the user must ensure that at least max(1,M) columns are supplied in the array *Z*.

LDZ

LDZ is INTEGER

The leading dimension of the array *Z*. *LDZ* >= 1, and if *JOBZ* = 'V', *LDZ* >= max(1,N).

ISUPPZ

ISUPPZ is INTEGER array, dimension (2*max(1,M))

The support of the eigenvectors in *Z*, i.e., the indices indicating the nonzero elements in *Z*. The I-th eigenvector is nonzero only in elements *ISUPPZ*(2*I-1) through



ISUPPZ(2*I).

WORK

WORK is REAL array, dimension (12*N)

IWORK

IWORK is INTEGER array, dimension (7*N)

INFO

INFO is INTEGER

= 0: successful exit

> 0: A problem occurred in SLARRV.

< 0: One of the called subroutines signaled an internal problem.
Needs inspection of the corresponding parameter IINFO
for further information.

=-1: Problem in SLARRB when refining a child's eigenvalues.

=-2: Problem in SLARRF when computing the RRR of a child.
When a child is inside a tight cluster, it can be difficult
to find an RRR. A partial remedy from the user's point of
view is to make the parameter MINRGP smaller and recompile.
However, as the orthogonality of the computed vectors is
proportional to 1/MINRGP, the user should be aware that
he might be trading in precision when he decreases MINRGP.

=-3: Problem in SLARRB when refining a single eigenvalue
after the Rayleigh correction was rejected.

= 5: The Rayleigh Quotient Iteration failed to converge to
full accuracy in MAXITR steps.

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subroutine slartv (integer N, real, dimension(*) X, integer INCX, real, dimension(*) Y, integer INCY, real, dimension(*) C, real, dimension(*) S, integer INCC)

SLARTV applies a vector of plane rotations with real cosines and real sines to the elements of a pair of vectors.

Purpose:

SLARTV applies a vector of real plane rotations to elements of the
real vectors x and y. For i = 1,2,...,n

$$\begin{pmatrix} x(i) \\ y(i) \end{pmatrix} := \begin{pmatrix} c(i) & s(i) \\ -s(i) & c(i) \end{pmatrix} \begin{pmatrix} x(i) \\ y(i) \end{pmatrix}$$

Parameters

N



N is INTEGER

The number of plane rotations to be applied.

X

X is REAL array,

dimension $(1+(N-1)*INCX)$

The vector *x*.

INCX

INCX is INTEGER

The increment between elements of *X*. $INCX > 0$.

Y

Y is REAL array,

dimension $(1+(N-1)*INCX)$

The vector *y*.

INCX

INCX is INTEGER

The increment between elements of *Y*. $INCX > 0$.

C

C is REAL array, dimension $(1+(N-1)*INCC)$

The cosines of the plane rotations.

S

S is REAL array, dimension $(1+(N-1)*INCC)$

The sines of the plane rotations.

INCC

INCC is INTEGER

The increment between elements of *C* and *S*. $INCC > 0$.

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subroutine slaswp (integer *N*, real, dimension(*lda*, *) *A*, integer *LDA*, integer *K1*, integer *K2*, integer, dimension(*) *IPIV*, integer *INCX*)

SLASWP performs a series of row interchanges on a general rectangular matrix.

Purpose:

SLASWP performs a series of row interchanges on the matrix *A*.

One row interchange is initiated for each of rows *K1* through *K2* of *A*.

Parameters

N

N is INTEGER

The number of columns of the matrix *A*.

A

A is REAL array, dimension (*LDA*,*N*)

On entry, the matrix of column dimension *N* to which the row interchanges will be applied.

On exit, the permuted matrix.



LDA

LDA is INTEGER

The leading dimension of the array A.

K1

K1 is INTEGER

The first element of IPIV for which a row interchange will be done.

K2

K2 is INTEGER

(K2-K1+1) is the number of elements of IPIV for which a row interchange will be done.

IPIV

IPIV is INTEGER array, dimension (K1+(K2-K1)*abs(INCX))

The vector of pivot indices. Only the elements in positions K1 through K1+(K2-K1)*abs(INCX) of IPIV are accessed.

IPIV(K1+(K-K1)*abs(INCX)) = L implies rows K and L are to be interchanged.

INCX

INCX is INTEGER

The increment between successive values of IPIV. If INCX is negative, the pivots are applied in reverse order.

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Further Details:

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subroutine slatbs (character UPLO, character TRANS, character DIAG, character NORMIN, integer N, integer KD, real, dimension(ldab, *) AB, integer LDAB, real, dimension(*) X, real SCALE, real, dimension(*) CNORM, integer INFO)

SLATBS solves a triangular banded system of equations.

Purpose:

SLATBS solves one of the triangular systems

$$A * x = s * b \text{ or } A^{**T} * x = s * b$$

with scaling to prevent overflow, where A is an upper or lower triangular band matrix. Here A**T denotes the transpose of A, x and b are n-element vectors, and s is a scaling factor, usually less than or equal to 1, chosen so that the components of x will be less than the overflow threshold. If the unscaled problem will not cause overflow, the Level 2 BLAS routine STBSV is called. If the matrix A is singular ($A(j,j) = 0$ for some j), then s is set to 0 and a non-trivial solution to $A * x = 0$ is returned.

Parameters

UPLO

UPLO is CHARACTER*1

Specifies whether the matrix A is upper or lower triangular.

= 'U': Upper triangular

= 'L': Lower triangular

TRANS

TRANS is CHARACTER*1

Specifies the operation applied to A.

= 'N': Solve $A * x = s*b$ (No transpose)

= 'T': Solve $A^{**T} * x = s*b$ (Transpose)

= 'C': Solve $A^{**T} * x = s*b$ (Conjugate transpose = Transpose)

DIAG

DIAG is CHARACTER*1

Specifies whether or not the matrix A is unit triangular.

= 'N': Non-unit triangular

= 'U': Unit triangular

NORMIN

NORMIN is CHARACTER*1

Specifies whether CNORM has been set or not.

= 'Y': CNORM contains the column norms on entry

= 'N': CNORM is not set on entry. On exit, the norms will be computed and stored in CNORM.

N

N is INTEGER

The order of the matrix A. $N \geq 0$.

KD

KD is INTEGER

The number of subdiagonals or superdiagonals in the triangular matrix A. $KD \geq 0$.

AB

AB is REAL array, dimension (LDAB,N)

The upper or lower triangular band matrix A, stored in the first KD+1 rows of the array. The j-th column of A is stored in the j-th column of the array AB as follows:

if UPLO = 'U', $AB(kd+1+i-j,j) = A(i,j)$ for $\max(1,j-kd) \leq i \leq j$;

if UPLO = 'L', $AB(1+i-j,j) = A(i,j)$ for $j \leq i \leq \min(n,j+kd)$.

LDAB

LDAB is INTEGER

The leading dimension of the array AB. $LDAB \geq KD+1$.

X

X is REAL array, dimension (N)

On entry, the right hand side b of the triangular system.

On exit, X is overwritten by the solution vector x.

SCALE

SCALE is REAL

The scaling factor s for the triangular system

$A * x = s*b$ or $A^{**T} * x = s*b$.

If SCALE = 0, the matrix A is singular or badly scaled, and the vector x is an exact or approximate solution to $A*x = 0$.

CNORM

CNORM is REAL array, dimension (N)

If NORMIN = 'Y', CNORM is an input argument and CNORM(j) contains the norm of the off-diagonal part of the j-th column of A. If TRANS = 'N', CNORM(j) must be greater than or equal to the infinity-norm, and if TRANS = 'T' or 'C', CNORM(j) must be greater than or equal to the 1-norm.

If NORMIN = 'N', CNORM is an output argument and CNORM(j) returns the 1-norm of the offdiagonal part of the j-th column of A.

INFO

INFO is INTEGER

= 0: successful exit

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

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Further Details:

A rough bound on x is computed; if that is less than overflow, STBSV is called, otherwise, specific code is used which checks for possible overflow or divide-by-zero at every operation.

A columnwise scheme is used for solving $A*x = b$. The basic algorithm if A is lower triangular is

```
x[1:n] := b[1:n]
for j = 1, ..., n
  x(j) := x(j) / A(j,j)
  x[j+1:n] := x[j+1:n] - x(j) * A[j+1:n,j]
end
```

Define bounds on the components of x after j iterations of the loop:

$M(j)$ = bound on $x[1:j]$

$G(j)$ = bound on $x[j+1:n]$

Initially, let $M(0) = 0$ and $G(0) = \max\{x(i), i=1, \dots, n\}$.

Then for iteration j+1 we have

$$\begin{aligned} M(j+1) &\leq G(j) / |A(j+1,j+1)| \\ G(j+1) &\leq G(j) + M(j+1) * |A[j+2:n,j+1]| \\ &\leq G(j) (1 + CNORM(j+1) / |A(j+1,j+1)|) \end{aligned}$$

where $CNORM(j+1)$ is greater than or equal to the infinity-norm of column j+1 of A, not counting the diagonal. Hence

$$G(j) \leq G(0) \text{ product } (1 + CNORM(i) / |A(i,i)|) \\ 1 \leq i \leq j$$

and

$$|x(j)| \leq (G(0) / |A(j,j)|) \text{ product } (1 + CNORM(i) / |A(i,i)|)$$


$$1 \leq i < j$$

Since $|x(j)| \leq M(j)$, we use the Level 2 BLAS routine STBSV if the reciprocal of the largest $M(j)$, $j=1, \dots, n$, is larger than $\max(\text{underflow}, 1/\text{overflow})$.

The bound on $x(j)$ is also used to determine when a step in the columnwise method can be performed without fear of overflow. If the computed bound is greater than a large constant, x is scaled to prevent overflow, but if the bound overflows, x is set to 0, $x(j)$ to 1, and scale to 0, and a non-trivial solution to $A*x = 0$ is found.

Similarly, a row-wise scheme is used to solve $A**T*x = b$. The basic algorithm for A upper triangular is

```

for j = 1, ..., n
  x(j) := ( b(j) - A[1:j-1,j]**T * x[1:j-1] ) / A(j,j)
end

```

We simultaneously compute two bounds

```

G(j) = bound on ( b(i) - A[1:i-1,i]**T * x[1:i-1] ), 1 <= i <= j
M(j) = bound on x(i), 1 <= i <= j

```

The initial values are $G(0) = 0$, $M(0) = \max\{b(i), i=1, \dots, n\}$, and we add the constraint $G(j) \geq G(j-1)$ and $M(j) \geq M(j-1)$ for $j \geq 1$. Then the bound on $x(j)$ is

$$M(j) \leq M(j-1) * (1 + \text{CNORM}(j)) / |A(j,j)|$$

$$\leq M(0) * \text{product} ((1 + \text{CNORM}(i)) / |A(i,i)|)$$

$$1 \leq i \leq j$$

and we can safely call STBSV if $1/M(n)$ and $1/G(n)$ are both greater than $\max(\text{underflow}, 1/\text{overflow})$.

subroutine slatdf (integer IJOB, integer N, real, dimension(ldz, *) Z, integer LDZ, real, dimension(*) RHS, real RDSUM, real RDSCAL, integer, dimension(*) IPIV, integer, dimension(*) JPIV)
SLATDF uses the LU factorization of the n-by-n matrix computed by sgetc2 and computes a contribution to the reciprocal Dif-estimate.

Purpose:

SLATDF uses the LU factorization of the n-by-n matrix Z computed by SGETC2 and computes a contribution to the reciprocal Dif-estimate by solving $Z * x = b$ for x , and choosing the r.h.s. b such that the norm of x is as large as possible. On entry $\text{RHS} = b$ holds the contribution from earlier solved sub-systems, and on return $\text{RHS} = x$.

The factorization of Z returned by SGETC2 has the form $Z = P*L*U*Q$, where P and Q are permutation matrices. L is lower triangular with unit diagonal elements and U is upper triangular.

Parameters

IJOB

IJOB is INTEGER

IJOB = 2: First compute an approximative null-vector e of Z using SGECON, e is normalized and solve for $Zx = +e - f$ with the sign giving the greater value of $2\text{-norm}(x)$. About 5 times as expensive as Default.

IJOB .ne. 2: Local look ahead strategy where all entries of



the r.h.s. b is chosen as either +1 or -1 (Default).

N

N is INTEGER

The number of columns of the matrix Z .

Z

Z is REAL array, dimension (LDZ, *N*)

On entry, the LU part of the factorization of the n -by- n matrix Z computed by SGETC2: $Z = P * L * U * Q$

LDZ

LDZ is INTEGER

The leading dimension of the array Z . $LDA \geq \max(1, N)$.

RHS

RHS is REAL array, dimension *N*.

On entry, *RHS* contains contributions from other subsystems.

On exit, *RHS* contains the solution of the subsystem with entries according to the value of *IJOB* (see above).

RDSUM

RDSUM is REAL

On entry, the sum of squares of computed contributions to the Dif-estimate under computation by STGSYL, where the scaling factor *RDSCAL* (see below) has been factored out.

On exit, the corresponding sum of squares updated with the contributions from the current sub-system.

If *TRANS* = 'T' *RDSUM* is not touched.

NOTE: *RDSUM* only makes sense when STGSY2 is called by STGSYL.

RDSCAL

RDSCAL is REAL

On entry, scaling factor used to prevent overflow in *RDSUM*.

On exit, *RDSCAL* is updated w.r.t. the current contributions in *RDSUM*.

If *TRANS* = 'T', *RDSCAL* is not touched.

NOTE: *RDSCAL* only makes sense when STGSY2 is called by STGSYL.

IPIV

IPIV is INTEGER array, dimension (*N*).

The pivot indices; for $1 \leq i \leq N$, row i of the matrix has been interchanged with row *IPIV*(i).

JPIV

JPIV is INTEGER array, dimension (*N*).

The pivot indices; for $1 \leq j \leq N$, column j of the matrix has been interchanged with column *JPIV*(j).

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Further Details:

This routine is a further developed implementation of algorithm BSOLVE in [1] using complete



pivoting in the LU factorization.

Contributors:

Bo Kagstrom and Peter Poromaa, Department of Computing Science, Umea University, S-901 87 Umea, Sweden.

References:

- [1] Bo Kagstrom and Lars Westin,
Generalized Schur Methods with Condition Estimators for
Solving the Generalized Sylvester Equation, IEEE Transactions
on Automatic Control, Vol. 34, No. 7, July 1989, pp 745-751.
- [2] Peter Poromaa,
On Efficient and Robust Estimators for the Separation
between two Regular Matrix Pairs with Applications in
Condition Estimation. Report IMINF-95.05, Departement of
Computing Science, Umea University, S-901 87 Umea, Sweden, 1995.

subroutine slatps (character UPLO, character TRANS, character DIAG, character NORMIN, integer N, real, dimension(*) AP, real, dimension(*) X, real SCALE, real, dimension(*) CNORM, integer INFO)

SLATPS solves a triangular system of equations with the matrix held in packed storage.

Purpose:

SLATPS solves one of the triangular systems

$$A * x = s * b \text{ or } A^{**T} x = s * b$$

with scaling to prevent overflow, where A is an upper or lower triangular matrix stored in packed form. Here A**T denotes the transpose of A, x and b are n-element vectors, and s is a scaling factor, usually less than or equal to 1, chosen so that the components of x will be less than the overflow threshold. If the unscaled problem will not cause overflow, the Level 2 BLAS routine STPSV is called. If the matrix A is singular ($A(j,j) = 0$ for some j), then s is set to 0 and a non-trivial solution to $A * x = 0$ is returned.

Parameters

UPLO

UPLO is CHARACTER*1

Specifies whether the matrix A is upper or lower triangular.

= 'U': Upper triangular

= 'L': Lower triangular

TRANS

TRANS is CHARACTER*1

Specifies the operation applied to A.

= 'N': Solve $A * x = s * b$ (No transpose)

= 'T': Solve $A^{**T} x = s * b$ (Transpose)

= 'C': Solve $A^{**T} x = s * b$ (Conjugate transpose = Transpose)

DIAG

DIAG is CHARACTER*1

Specifies whether or not the matrix A is unit triangular.

= 'N': Non-unit triangular

= 'U': Unit triangular

NORMIN

NORMIN is CHARACTER*1



Specifies whether CNORM has been set or not.
 = 'Y': CNORM contains the column norms on entry
 = 'N': CNORM is not set on entry. On exit, the norms will
 be computed and stored in CNORM.

N

N is INTEGER
 The order of the matrix *A*. $N \geq 0$.

AP

AP is REAL array, dimension $(N*(N+1)/2)$
 The upper or lower triangular matrix *A*, packed columnwise in
 a linear array. The *j*-th column of *A* is stored in the array
AP as follows:
 if UPLO = 'U', $AP(i + (j-1)*j/2) = A(i,j)$ for $1 \leq i \leq j$;
 if UPLO = 'L', $AP(i + (j-1)*(2n-j)/2) = A(i,j)$ for $j \leq i \leq n$.

X

X is REAL array, dimension (*N*)
 On entry, the right hand side *b* of the triangular system.
 On exit, *X* is overwritten by the solution vector *x*.

SCALE

SCALE is REAL
 The scaling factor *s* for the triangular system
 $A * x = s*b$ or $A**T * x = s*b$.
 If *SCALE* = 0, the matrix *A* is singular or badly scaled, and
 the vector *x* is an exact or approximate solution to $A*x = 0$.

CNORM

CNORM is REAL array, dimension (*N*)

 If NORMIN = 'Y', *CNORM* is an input argument and *CNORM*(*j*)
 contains the norm of the off-diagonal part of the *j*-th column
 of *A*. If TRANS = 'N', *CNORM*(*j*) must be greater than or equal
 to the infinity-norm, and if TRANS = 'T' or 'C', *CNORM*(*j*)
 must be greater than or equal to the 1-norm.

 If NORMIN = 'N', *CNORM* is an output argument and *CNORM*(*j*)
 returns the 1-norm of the offdiagonal part of the *j*-th column
 of *A*.

INFO

INFO is INTEGER
 = 0: successful exit
 < 0: if *INFO* = -*k*, the *k*-th argument had an illegal value

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December 2016

Further Details:

A rough bound on *x* is computed; if that is less than overflow, STPSV
 is called, otherwise, specific code is used which checks for possible



overflow or divide-by-zero at every operation.

A columnwise scheme is used for solving $A*x = b$. The basic algorithm if A is lower triangular is

```
x[1:n] := b[1:n]
for j = 1, ..., n
  x(j) := x(j) / A(j,j)
  x[j+1:n] := x[j+1:n] - x(j) * A[j+1:n,j]
end
```

Define bounds on the components of x after j iterations of the loop:

$M(j)$ = bound on $x[1:j]$

$G(j)$ = bound on $x[j+1:n]$

Initially, let $M(0) = 0$ and $G(0) = \max\{x(i), i=1, \dots, n\}$.

Then for iteration j+1 we have

```
M(j+1) <= G(j) / | A(j+1,j+1) |
G(j+1) <= G(j) + M(j+1) * | A[j+2:n,j+1] |
      <= G(j) ( 1 + CNORM(j+1) / | A(j+1,j+1) | )
```

where $CNORM(j+1)$ is greater than or equal to the infinity-norm of column j+1 of A, not counting the diagonal. Hence

```
G(j) <= G(0) product ( 1 + CNORM(i) / | A(i,i) | )
      1 <= i <= j
```

and

```
|x(j)| <= ( G(0) / |A(j,j)| ) product ( 1 + CNORM(i) / |A(i,i)| )
      1 <= i < j
```

Since $|x(j)| \leq M(j)$, we use the Level 2 BLAS routine STPSV if the reciprocal of the largest $M(j)$, $j=1, \dots, n$, is larger than $\max(\text{underflow}, 1/\text{overflow})$.

The bound on $x(j)$ is also used to determine when a step in the columnwise method can be performed without fear of overflow. If the computed bound is greater than a large constant, x is scaled to prevent overflow, but if the bound overflows, x is set to 0, $x(j)$ to 1, and scale to 0, and a non-trivial solution to $A*x = 0$ is found.

Similarly, a row-wise scheme is used to solve $A^{**T}*x = b$. The basic algorithm for A upper triangular is

```
for j = 1, ..., n
  x(j) := ( b(j) - A[1:j-1,j]**T * x[1:j-1] ) / A(j,j)
end
```

We simultaneously compute two bounds

```
G(j) = bound on ( b(i) - A[1:i-1,i]**T * x[1:i-1] ), 1 <= i <= j
M(j) = bound on x(i), 1 <= i <= j
```

The initial values are $G(0) = 0$, $M(0) = \max\{b(i), i=1, \dots, n\}$, and we add the constraint $G(j) \geq G(j-1)$ and $M(j) \geq M(j-1)$ for $j \geq 1$. Then the bound on $x(j)$ is

```
M(j) <= M(j-1) * ( 1 + CNORM(j) ) / | A(j,j) |
      <= M(0) * product ( ( 1 + CNORM(i) ) / |A(i,i)| )
```



$$1 \leq i \leq j$$

and we can safely call STPSV if $1/M(n)$ and $1/G(n)$ are both greater than $\max(\text{underflow}, 1/\text{overflow})$.

subroutine slatrs (character **UPLO**, character **TRANS**, character **DIAG**, character **NORMIN**, integer **N**, real, dimension(**lda**, *) **A**, integer **LDA**, real, dimension(*) **X**, real **SCALE**, real, dimension(*) **CNORM**, integer **INFO**)

SLATRS solves a triangular system of equations with the scale factor set to prevent overflow.

Purpose:

SLATRS solves one of the triangular systems

$$A * x = s * b \text{ or } A^{**T} * x = s * b$$

with scaling to prevent overflow. Here **A** is an upper or lower triangular matrix, A^{**T} denotes the transpose of **A**, **x** and **b** are **n**-element vectors, and **s** is a scaling factor, usually less than or equal to 1, chosen so that the components of **x** will be less than the overflow threshold. If the unscaled problem will not cause overflow, the Level 2 BLAS routine **STRSV** is called. If the matrix **A** is singular ($A(j,j) = 0$ for some **j**), then **s** is set to 0 and a non-trivial solution to $A * x = 0$ is returned.

Parameters

UPLO

UPLO is CHARACTER*1

Specifies whether the matrix **A** is upper or lower triangular.

= 'U': Upper triangular

= 'L': Lower triangular

TRANS

TRANS is CHARACTER*1

Specifies the operation applied to **A**.

= 'N': Solve $A * x = s * b$ (No transpose)

= 'T': Solve $A^{**T} * x = s * b$ (Transpose)

= 'C': Solve $A^{**T} * x = s * b$ (Conjugate transpose = Transpose)

DIAG

DIAG is CHARACTER*1

Specifies whether or not the matrix **A** is unit triangular.

= 'N': Non-unit triangular

= 'U': Unit triangular

NORMIN

NORMIN is CHARACTER*1

Specifies whether **CNORM** has been set or not.

= 'Y': **CNORM** contains the column norms on entry

= 'N': **CNORM** is not set on entry. On exit, the norms will be computed and stored in **CNORM**.

N

N is INTEGER

The order of the matrix **A**. $N \geq 0$.

A

A is REAL array, dimension (**LDA**,**N**)

The triangular matrix **A**. If **UPLO** = 'U', the leading **n** by **n** upper triangular part of the array **A** contains the upper triangular matrix, and the strictly lower triangular part of



A is not referenced. If UPLO = 'L', the leading n by n lower triangular part of the array A contains the lower triangular matrix, and the strictly upper triangular part of A is not referenced. If DIAG = 'U', the diagonal elements of A are also not referenced and are assumed to be 1.

LDA

LDA is INTEGER

The leading dimension of the array A. $LDA \geq \max(1, N)$.

X

X is REAL array, dimension (N)

On entry, the right hand side b of the triangular system.

On exit, X is overwritten by the solution vector x.

SCALE

SCALE is REAL

The scaling factor s for the triangular system

$A * x = s * b$ or $A ** T * x = s * b$.

If SCALE = 0, the matrix A is singular or badly scaled, and the vector x is an exact or approximate solution to $A * x = 0$.

CNORM

CNORM is REAL array, dimension (N)

If NORMIN = 'Y', CNORM is an input argument and CNORM(j) contains the norm of the off-diagonal part of the j-th column of A. If TRANS = 'N', CNORM(j) must be greater than or equal to the infinity-norm, and if TRANS = 'T' or 'C', CNORM(j) must be greater than or equal to the 1-norm.

If NORMIN = 'N', CNORM is an output argument and CNORM(j) returns the 1-norm of the offdiagonal part of the j-th column of A.

INFO

INFO is INTEGER

= 0: successful exit

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

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December 2016

Further Details:

A rough bound on x is computed; if that is less than overflow, STRSV is called, otherwise, specific code is used which checks for possible overflow or divide-by-zero at every operation.

A columnwise scheme is used for solving $A * x = b$. The basic algorithm if A is lower triangular is

```
x[1:n] := b[1:n]
for j = 1, ..., n
```



```

      x(j) := x(j) / A(j,j)
      x[j+1:n] := x[j+1:n] - x(j) * A[j+1:n,j]
end

```

Define bounds on the components of x after j iterations of the loop:

$M(j)$ = bound on $x[1:j]$

$G(j)$ = bound on $x[j+1:n]$

Initially, let $M(0) = 0$ and $G(0) = \max\{x(i), i=1, \dots, n\}$.

Then for iteration $j+1$ we have

$M(j+1) \leq G(j) / |A(j+1,j+1)|$

$G(j+1) \leq G(j) + M(j+1) * |A[j+2:n,j+1]|$
 $\leq G(j) (1 + CNORM(j+1) / |A(j+1,j+1)|)$

where $CNORM(j+1)$ is greater than or equal to the infinity-norm of column $j+1$ of A , not counting the diagonal. Hence

$G(j) \leq G(0) \text{ product } (1 + CNORM(i) / |A(i,i)|)$
 $1 \leq i \leq j$

and

$|x(j)| \leq (G(0) / |A(j,j)|) \text{ product } (1 + CNORM(i) / |A(i,i)|)$
 $1 \leq i < j$

Since $|x(j)| \leq M(j)$, we use the Level 2 BLAS routine STRSV if the reciprocal of the largest $M(j)$, $j=1, \dots, n$, is larger than $\max(\text{underflow}, 1/\text{overflow})$.

The bound on $x(j)$ is also used to determine when a step in the columnwise method can be performed without fear of overflow. If the computed bound is greater than a large constant, x is scaled to prevent overflow, but if the bound overflows, x is set to 0, $x(j)$ to 1, and scale to 0, and a non-trivial solution to $A*x = 0$ is found.

Similarly, a row-wise scheme is used to solve $A^{**T}x = b$. The basic algorithm for A upper triangular is

```

      for j = 1, ..., n
        x(j) := ( b(j) - A[1:j-1,j]**T * x[1:j-1] ) / A(j,j)
      end

```

We simultaneously compute two bounds

$G(j)$ = bound on $(b(i) - A[1:i-1,i]**T * x[1:i-1])$, $1 \leq i \leq j$

$M(j)$ = bound on $x(i)$, $1 \leq i \leq j$

The initial values are $G(0) = 0$, $M(0) = \max\{b(i), i=1, \dots, n\}$, and we add the constraint $G(j) \geq G(j-1)$ and $M(j) \geq M(j-1)$ for $j \geq 1$.

Then the bound on $x(j)$ is

$M(j) \leq M(j-1) * (1 + CNORM(j)) / |A(j,j)|$
 $\leq M(0) * \text{product } ((1 + CNORM(i)) / |A(i,i)|)$
 $1 \leq i \leq j$

and we can safely call STRSV if $1/M(n)$ and $1/G(n)$ are both greater than $\max(\text{underflow}, 1/\text{overflow})$.



subroutine slauu2 (character UPLO, integer N, real, dimension(lda, *) A, integer LDA, integer INFO)

SLAUU2 computes the product UUH or LHL , where U and L are upper or lower triangular matrices (unblocked algorithm).

Purpose:

SLAUU2 computes the product $U * U^{**T}$ or $L^{**T} * L$, where the triangular factor U or L is stored in the upper or lower triangular part of the array A .

If $UPLO = 'U'$ or $'u'$ then the upper triangle of the result is stored, overwriting the factor U in A .

If $UPLO = 'L'$ or $'l'$ then the lower triangle of the result is stored, overwriting the factor L in A .

This is the unblocked form of the algorithm, calling Level 2 BLAS.

Parameters

UPLO

UPLO is CHARACTER*1

Specifies whether the triangular factor stored in the array A is upper or lower triangular:

= $'U'$: Upper triangular

= $'L'$: Lower triangular

N

N is INTEGER

The order of the triangular factor U or L . $N \geq 0$.

A

A is REAL array, dimension (LDA,N)

On entry, the triangular factor U or L .

On exit, if $UPLO = 'U'$, the upper triangle of A is overwritten with the upper triangle of the product $U * U^{**T}$; if $UPLO = 'L'$, the lower triangle of A is overwritten with the lower triangle of the product $L^{**T} * L$.

LDA

LDA is INTEGER

The leading dimension of the array A . $LDA \geq \max(1,N)$.

INFO

INFO is INTEGER

= 0: successful exit

< 0: if $INFO = -k$, the k -th argument had an illegal value

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subroutine slauum (character UPLO, integer N, real, dimension(lda, *) A, integer LDA, integer INFO)

SLAUUM computes the product UUH or LHL , where U and L are upper or lower triangular matrices (blocked algorithm).



Purpose:

SLAUUM computes the product $U * U^{**T}$ or $L^{**T} * L$, where the triangular factor U or L is stored in the upper or lower triangular part of the array A .

If $UPLO = 'U'$ or $'u'$ then the upper triangle of the result is stored, overwriting the factor U in A .

If $UPLO = 'L'$ or $'l'$ then the lower triangle of the result is stored, overwriting the factor L in A .

This is the blocked form of the algorithm, calling Level 3 BLAS.

Parameters*UPLO*

$UPLO$ is CHARACTER*1

Specifies whether the triangular factor stored in the array A is upper or lower triangular:

= $'U'$: Upper triangular

= $'L'$: Lower triangular

N

N is INTEGER

The order of the triangular factor U or L . $N \geq 0$.

A

A is REAL array, dimension (LDA, N)

On entry, the triangular factor U or L .

On exit, if $UPLO = 'U'$, the upper triangle of A is overwritten with the upper triangle of the product $U * U^{**T}$; if $UPLO = 'L'$, the lower triangle of A is overwritten with the lower triangle of the product $L^{**T} * L$.

LDA

LDA is INTEGER

The leading dimension of the array A . $LDA \geq \max(1, N)$.

INFO

$INFO$ is INTEGER

= 0: successful exit

< 0: if $INFO = -k$, the k -th argument had an illegal value

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subroutine srscl (integer N, real SA, real, dimension(*) SX, integer INCX)

SRSCl multiplies a vector by the reciprocal of a real scalar.

Purpose:

SRSCl multiplies an n -element real vector x by the real scalar $1/a$.

This is done without overflow or underflow as long as the final result x/a does not overflow or underflow.

Parameters

*N**N* is INTEGERThe number of components of the vector *x*.*SA**SA* is REALThe scalar *a* which is used to divide each component of *x*.*SA* must be ≥ 0 , or the subroutine will divide by zero.*SX**SX* is REAL array, dimension $(1+(N-1)*\text{abs}(\text{INCX}))$ The *n*-element vector *x*.*INCX**INCX* is INTEGERThe increment between successive values of the vector *SX*. > 0 : $\text{SX}(1) = \text{X}(1)$ and $\text{SX}(1+(i-1)*\text{INCX}) = \text{x}(i)$, $1 < i \leq n$ **Author**

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subroutine stprfb (character *SIDE*, character *TRANS*, character *DIRECT*, character *STOREV*, integer *M*, integer *N*, integer *K*, integer *L*, real, dimension(*ldv*, *) *V*, integer *LDV*, real, dimension(*ldt*, *) *T*, integer *LDT*, real, dimension(*lda*, *) *A*, integer *LDA*, real, dimension(*ldb*, *) *B*, integer *LDB*, real, dimension(*ldwork*, *) *WORK*, integer *LDWORK*)

STPRFB applies a real or complex 'triangular-pentagonal' blocked reflector to a real or complex matrix, which is composed of two blocks.

Purpose:

STPRFB applies a real "triangular-pentagonal" block reflector *H* or its conjugate transpose H^H to a real matrix *C*, which is composed of two blocks *A* and *B*, either from the left or right.

Parameters*SIDE**SIDE* is CHARACTER*1= 'L': apply *H* or H^H from the Left= 'R': apply *H* or H^H from the Right*TRANS**TRANS* is CHARACTER*1= 'N': apply *H* (No transpose)= 'C': apply H^H (Conjugate transpose)*DIRECT**DIRECT* is CHARACTER*1Indicates how *H* is formed from a product of elementary reflectors= 'F': $H = H(1) H(2) \dots H(k)$ (Forward)= 'B': $H = H(k) \dots H(2) H(1)$ (Backward)*STOREV*

STOREV is CHARACTER*1

Indicates how the vectors which define the elementary reflectors are stored:

= 'C': Columns

= 'R': Rows

M

M is INTEGER

The number of rows of the matrix B.

$M \geq 0$.

N

N is INTEGER

The number of columns of the matrix B.

$N \geq 0$.

K

K is INTEGER

The order of the matrix T, i.e. the number of elementary reflectors whose product defines the block reflector.

$K \geq 0$.

L

L is INTEGER

The order of the trapezoidal part of V.

$K \geq L \geq 0$. See Further Details.

V

V is REAL array, dimension

(LDV,K) if STOREV = 'C'

(LDV,M) if STOREV = 'R' and SIDE = 'L'

(LDV,N) if STOREV = 'R' and SIDE = 'R'

The pentagonal matrix V, which contains the elementary reflectors H(1), H(2), ..., H(K). See Further Details.

LDV

LDV is INTEGER

The leading dimension of the array V.

If STOREV = 'C' and SIDE = 'L', $LDV \geq \max(1,M)$;

if STOREV = 'C' and SIDE = 'R', $LDV \geq \max(1,N)$;

if STOREV = 'R', $LDV \geq K$.

T

T is REAL array, dimension (LDT,K)

The triangular K-by-K matrix T in the representation of the block reflector.

LDT

LDT is INTEGER

The leading dimension of the array T.

$LDT \geq K$.

A

A is REAL array, dimension

(LDA,N) if SIDE = 'L' or (LDA,K) if SIDE = 'R'

On entry, the K-by-N or M-by-K matrix A.

On exit, A is overwritten by the corresponding block of H^*C or H^*H^*C or C^*H or C^*H^*H . See Further Details.

LDA

LDA is INTEGER



The leading dimension of the array A.
 If SIDE = 'L', LDA \geq max(1,K);
 If SIDE = 'R', LDA \geq max(1,M).

B

B is REAL array, dimension (LDB,N)
 On entry, the M-by-N matrix B.
 On exit, B is overwritten by the corresponding block of
 H^*C or H^H*C or C^*H or C^*H^H . See Further Details.

LDB

LDB is INTEGER
 The leading dimension of the array B.
 LDB \geq max(1,M).

WORK

WORK is REAL array, dimension
 (LDWORK,N) if SIDE = 'L',
 (LDWORK,K) if SIDE = 'R'.

LDWORK

LDWORK is INTEGER
 The leading dimension of the array WORK.
 If SIDE = 'L', LDWORK \geq K;
 if SIDE = 'R', LDWORK \geq M.

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Further Details:

The matrix C is a composite matrix formed from blocks A and B.
 The block B is of size M-by-N; if SIDE = 'R', A is of size M-by-K,
 and if SIDE = 'L', A is of size K-by-N.

If SIDE = 'R' and DIRECT = 'F', $C = [A \ B]$.

If SIDE = 'L' and DIRECT = 'F', $C = [A]$
 $[B]$.

If SIDE = 'R' and DIRECT = 'B', $C = [B \ A]$.

If SIDE = 'L' and DIRECT = 'B', $C = [B]$
 $[A]$.

The pentagonal matrix V is composed of a rectangular block V1 and a
 trapezoidal block V2. The size of the trapezoidal block is determined by
 the parameter L, where $0 \leq L \leq K$. If $L=K$, the V2 block of V is triangular;
 if $L=0$, there is no trapezoidal block, thus $V = V1$ is rectangular.

If DIRECT = 'F' and STOREV = 'C': $V = [V1]$
 $[V2]$

- V2 is upper trapezoidal (first L rows of K-by-K upper triangular)



If DIRECT = 'F' and STOREV = 'R': $V = [V1 \ V2]$

- V2 is lower trapezoidal (first L columns of K-by-K lower triangular)

If DIRECT = 'B' and STOREV = 'C': $V = [V2]$
 $[V1]$

- V2 is lower trapezoidal (last L rows of K-by-K lower triangular)

If DIRECT = 'B' and STOREV = 'R': $V = [V2 \ V1]$

- V2 is upper trapezoidal (last L columns of K-by-K upper triangular)

If STOREV = 'C' and SIDE = 'L', V is M-by-K with V2 L-by-K.

If STOREV = 'C' and SIDE = 'R', V is N-by-K with V2 L-by-K.

If STOREV = 'R' and SIDE = 'L', V is K-by-M with V2 K-by-L.

If STOREV = 'R' and SIDE = 'R', V is K-by-N with V2 K-by-L.

Author

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