Proposed Consistent Exception Handling for the BLAS and LAPACK

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Abstract

Numerical exceptions, which may be caused by overflow, operations like division by 0 or sqrt(-1), or convergence failures, are unavoidable in many cases, in particular when software is used on unforeseen and difficult inputs. As more aspects of society become automated, e.g., self-driving cars, health monitors, and cyber-physical systems more generally, it is becoming increasingly important to design software that is resilient to exceptions, and that responds to them in a consistent way. Consistency is needed to allow users to build higher-level software that is also resilient and consistent (and so on recursively). In this paper we explore the design space of consistent exception handling for the widely used BLAS and LAPACK linear algebra libraries, pointing out a variety of instances of inconsistent exception handling in the current versions, and propose a new design that balances consistency, complexity, ease of use, and performance. Some compromises are needed, because there are preexisting inconsistencies that are outside our control, including in or between existing vendor BLAS implementations, different programming languages, and even compilers for the same programming language. And user requests from our surveys are quite diverse. We also propose our design as a possible model for other numerical software, and welcome comments on our design choices.

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1 Introduction

Sometimes it takes an event like the crash of the Ariane 5 rocket [1], a naval propulsion failure [2], or a crash in a robotic car race [3] to make people aware of the importance of handling exceptions correctly in numerical software [4, 5]! As applications like self-driving cars, health monitors, and cyber-physical systems more generally become widespread, society's dependence on the correctness of these applications will only become more apparent. Since many of these applications are built using lower-level building blocks, often including linear algebra, it is clear that these building blocks need to be resilient to exceptions (e.g., still terminate), and respond to exceptions in a predictable, consistent way (e.g., report certain exceptions on exit) to allow higher-level applications using them to be resilient as well.

In this paper, we will explore the design space of ways to make exception handling more resilient and consistent, in particular for the widely used BLAS [6] and LAPACK [7] linear algebra libraries. While these have been widely used for decades, it turns out they do not handle exceptions consistently in a number of ways that we will describe later. We explore this design space because there is no single best solution for a number of reasons:

1. Based on our user surveys, in which 67% of respondents said exception handling was important or very important, there is no single approach that meets all needs. These needs range from users who want the behavior of interfaces to change as little as possible (because of large amounts of existing code) to users who want more fine-grained control over the way exceptions are handled or reported. And not all users may agree on the definition of "consistency". Consider an upper triangular matrix with an Inf or NaN entry above the diagonal. Are its eigenvalues well-defined, being just the diagonal entries, or not? What about a diagonal matrix with an Inf or NaN on the diagonal? Matlab currently chooses to return with a warning, and no eigenvalues are reported. Roughly speaking, user wishes for consistency fall into 3 (related) categories: correct mathematical behavior (eg, what an eigenvalue means, as above), propagation (eg, a NaN that is input to or created during a subroutine call should propagate to the output unless there is a mathematical reason that it shouldn't), and reporting (eg, using LAPACK's INFO parameter, or new mechanisms, to flag exceptions). We present these user requests in more detail later. Some of these needs can be met by having different "wrappers" that offer different interfaces and semantics to the users who want them, some by new subroutine arguments, and some by new routines that let users choose options for subsequent LAPACK calls.

- 2. The BLAS and LAPACK are in turn based on lower-level building blocks, on whose (hopefully mostly) consistent behavior theirs depend. We will describe these building blocks, and their potential inconsistencies that we need to account for. The first building block is the IEEE 754 floating point standard, which has evolved over time. The standard recommends (but does not require) an extended precision format. For example, an 80 bit format is still in the x86 architecture. Inconsistencies could arise if the compiler chooses to keep some intermediate results in this longer format, so our solution must accommodate this and other uncertainties. A correction was made in the faulty definition of min and max in the most recent 2019 version of the standard [8, 9], to assure that min and max are associative when some arguments are NaNs. Higher-level language standards (Fortran and C), on which BLAS and LAPACK depend, are currently modifying their specifications to include these new definitions, but it will take a while to propagate into compilers. More generally, the BLAS and LAPACK are evolving to use multiple programming languages that may define operations differently; besides min and max, this could include the product or quotient of complex scalars. Indeed, different compilers for the same language may also generate different code, as could the same compiler provided different optimization leeway.
- 3. There are vendor-tuned BLAS implementations that may have different exceptional behavior. In some cases, this will mean that we will need to update the reference BLAS (e.g., see IxAMAX below) to assure consistency, and encourage vendors to adopt these new BLAS, including providing updated test code. In other cases that may depend on architecture-specific optimizations, it means that we will compromise on what consistency means, e.g., accepting that an exception can propagate either as an Inf or a NaN, as long as it propagates somewhere in the result.
- 4. There is a cost/consistency tradeoff, with the most rigorous definitions of "consistency" potentially taking much more runtime. For example, the most rigorous definition of consistency would insist on bit-wise reproducibility, of numerical results and exceptions, from run to run of the same code on the same platform. On modern parallel architectures, where operations may be scheduled dynamically and so their order, *e.g.* summation order, may change from run to run, bit-wise reproducibility is not guaranteed. A simple example is summing the 4 finite numbers [x,x,-x,-x], where x+x overflows; depending on the order of summation, the result could be +Inf, -Inf, NaN, or 0 (the correct result). Solutions for reproducible summation have been proposed, which work independently of the order of summation, but at a cost of being several times slower [10], although with opportunities for hardware acceleration [8, 9]. Intel also provides a version of their Intel(R) Math Kernel Library (Intel(R) MKL) with CNR = Conditional Numerical Reproducibility, which guarantees deterministic, and so reproducible, execution order for their multicore platforms, also with a potential performance slowdown. We leave bit-wise reproducibility to future work building on *consistent* handling of exceptional cases.

Section 2 explores a variety of existing exception handling inconsistencies and possible solutions. Section 2.1 considers IEEE arithmetic and its differing implementations. Section 2.2 considers programming languages and compilers. Both sections 2.1 and 2.2 explore inconsistencies over which we have no control, and must accommodate. Section 2.3 considers the BLAS, and discusses both situations in which NaNs and Infs are not expected to propagate, and where they propagate incorrectly in the reference BLAS, with proposed corrections.

Sections 2.4 and 2.5 address LAPACK. Section 2.4 includes existing propagation failures (which are the result of propagation failures in the reference BLAS), an example where exceptions are deliberately and correctly not propagated, failures caused by incorrectly checking for exceptional inputs by the LAPACKE C-interface for LAPACK, and failures caused by integer overflow. Next, section 2.5 presents a detailed proposal for error reporting using INFO and other new proposed mechanisms. This is by far the most complicated part of the proposed design, having gone through many design iterations, so we also list the many "inconsistent" user requests for consistency that we received, sketch the previous design iterations to see why we ended up with the latest version, and point out some potential small changes to the current design on which user feedback is welcome.

Section 3 describes how to generate test code to verify that our solutions work, including using the concept of "fuzzing", which in our case means (perhaps randomly) inserting exceptional values in the middle of execution, even if they would not appear during a regular execution. "Fuzzing" will help test whether exceptions are propagated and handled correctly no matter where they appear during an execution. We also discuss the challenges of using proof-based techniques to verify consistency.

Finally, in Section 4 we lay out a sequence of proposed improvements to make, sorted in order of priority. Comments are welcome.

We provide appendices with more details: Appendix A provides a corrected implementation of I{C,Z}AMAX, Appendix B gives test cases for the BLAS, including examples where several current BLAS implementations do not comply with the proposed new standard, and Appendix C gives the source code for the new version of SGESV with error checking (and all the routines in its call tree).

Here is some common notation that we will use later. OV is the overflow threshold in IEEE 754 arithmetic, *i.e.*, the largest finite number (its magnitude depends of course on whether we are using single or double precision arithmetic, but the discussions below apply to either). UN is the underflow threshold, i.e., the smallest positive normalized number.

2 Exploring existing inconsistencies, obstacles, and possible solutions

We present a variety of examples of inconsistencies, possible solutions, and obstacles at various levels in the stack, from the computer arithmetic to LAPACK. We mentioned a few of these above but go into more detail here. This list is not exhaustive, and indeed rigorous testing (or proofs) are required to have confidence that nearly all possibilities have been found. We return to that topic in Section 3.

2.1 IEEE Arithmetic

Nearly all numerical software depends on the semantics of IEEE 754 floating point arithmetic, including the BLAS and LAPACK. The growing use of shorter formats motivated by machine learning, *e.g.*, bfloat16 [11] [12], and their adoption for mixed precision linear algebra algorithms [13] are an important exception, but we leave that to future work since the BLAS and LAPACK do not yet use these formats. In addition to changes affecting exception handling in the latest standard [8], the standard allows some flexibility in the semantics of operations used to evaluate arithmetic expressions, which can affect exception handling.

Section 3.7 of the 754 standard recommends, but does not require, that extended precision formats, those wider than the usual single or double formats, be available, and gives lower bounds on how many more exponents and mantissa bits they should have, but does not specify exactly how many. A common implementation of this was the 80-bit format, which is still in the x86 architecture, but most compilers (not all) will generate code using the faster SSE instructions using the standard 64-bit format. Obviously, if a compiler decides to execute some subset of the operations in extended precision with different underflow and overflow thresholds, along with additional operations to round intermediate results to and from the 64-bit format, there may be different exceptions generated. This makes reproducibility of exceptions intractable across different compilers, compiler flags, and/or architectures, but should not prevent us from still reporting exceptions that do occur in a consistent way.

The same comments apply to other semantic possibilities, including

- 1. using fused-multiply-add $a \times b + c$, where an overflow exception depends on the final value but not $a \times b$,
- 2. whether underflow is detected before or after rounding,
- 3. the use of the default gradual underflow vs flush-to-zero, which could change whether c/(a-b) signals divideby-zero or not, and
- 4. changing rounding modes, which may impact whether a final result is rounded down to the overflow threshold OV or up, causing an overflow.

One important change (a bug fix) in the 2019 standard are the added definitions of the operations min(x,y) and max(x,y), which are specified to return NaN if either operand is a NaN, so that they are associative and propagate NaNs. The 2008 standard did not define these, just the related operations minNum, maxNum, minNumMag, and maxNumMag, but these were defined in a way that was not associative, and might or might not propagate NaNs [14]. The 2019 standard changed the definitions of these related operations to make them associative too. Eventually, these new definitions will find their way into language standards (the C and Fortran standards committee are working on it)

and compilers, but this will take a while, so in the meantime, we need to make sure we don't rely on them to propagate NaNs.

Finally, we will *not* depend on the five IEEE754 exception flags, which indicate whether an exception (invalid operation like sqrt(-1), division by 0, overflow, underflow, inexact) has occurred since the corresponding flag was the last reset. The 2008 and 2018 Fortran standards defined how to access these flags, but said that whether they were provided was implementation and hardware dependent. Similarly, the C99 standard[15] provides for a floating-point environment within which exceptions can be examined, but again its availability depends on the implementation. And while they may be available on one processor, if some routines (like the BLAS) are implemented on an accelerator (like a GPU) without access to the flags, then we can't depend on them. If available, these flags can provide useful but different information than our proposed checks, and users are of course welcome to use them to see if any exception has occurred during the execution of a routine of interest. But they will not signal whether the user is passing an input containing an Inf or (quiet) NaN to a routine, or necessarily whether such a value propagates to the output or not, since operations like 3+(quiet)NaN (or 3+Inf) return NaN (or Inf) without signaling an exception. Of course, we rely on semantics like 3+NaN =NaN to guarantee that exceptions propagate to the output, i.e., are not "lost".

For further discussion of IEEE 754 and exceptions, see [16, 17].

2.2 Programming languages and compilers

In addition to different programming languages and compilers choosing different ways to provide IEEE 754 features as described above, different programming languages and compilers may also implement basic mathematical operations in different ways, with different exception behavior. Beyond min and max as mentioned above (which may or may not currently propagate NaNs), there are also the absolute value, product, and quotient of complex numbers. When implemented using their textbook definitions, they are susceptible to over/underflow even when the final result is innocuous. The Fortran standard explicitly does not specify how to implement intrinsic arithmetic operations. However, the 2008 and 2018 Fortran standards do say that the absolute value of a complex number should be "computed without undue overflow or underflow" [18].

A discussion generated by a recent bug report ¹ proved that some of the LAPACK tests may fail depending on the intrinsic Fortran "abs" and "/" functions for complex numbers. For instance, a test for ZLAHQR fails due to underflow depending on the algorithm used for complex "abs". Regarding complex division, there is already an LAPACK routine {C,Z}LADIV to divide two complex numbers carefully [19, 20]. ZLADIV is used 44 times in 10 different LAPACK routines (in the SRC directory of LAPACK version 3.10.0). But there are a number of complex divisions done in routines using the built-in "/" operator. Two ways forward are (1) adding test code to the LAPACK installation package to see whether "/" behaves correctly when dividing very large or very small complex arguments to provide a warning if it does not, and (2) converting all complex divisions to use {C,Z}LADIV, with a possible performance penalty. One could also have two versions of these routines, one using {C,Z}LADIV and one using "/", and decide which one to install based on the results of the tests. The analogous reasoning applies to the LAPACK {C,Z}LAPY2 that is at least as accurate as the intrinsic Fortran "abs". LAPACK 3.10.1 applies the strategy (1). Since version 3.10.1, LAPACK has a set of programs, executed at build time, that is used to verify the accuracy of the Fortran compiler when computing absolute value, product, quotient, min and max of complex numbers. Those programs also verify if Inf and NaN propagate to the output.

There is also disagreement on how to represent an "infinite" complex number. The C99 and C11 standards [21, Annex G.3] define a complex number to be "infinite" if either component is infinite, even if one component is a NaN, and define multiplication so that infinite*(finite-nonzero or infinite) is infinite, even if the 754 rules would yield both components of the product being NaN. For example, straightforward evaluation of complex multiplication yields (Inf + 0*i)(Inf + Inf *i) = NaN + NaN *i, but the C-standard-conforming compiler yields (Inf + 0*i)(Inf + Inf *i) = Inf + Inf *i. The C standard includes a 30+ line procedure for complex multiplication [22, Annex G.5.1]. While compilers will adopt this as a default, the compilers also provide options for using other definitions (e.g. gcc's -fcx-limited-range²). There are similar rules for complex division provided in the C standard working draft [23, Annex G.5.1] although no procedure is provided in the C standard document. In contrast, the IEEE 754

¹https://github.com/Reference-LAPACK/lapack/issues/575

²https://gcc.gnu.org/onlinedocs/gcc/Optimize-Options.html#Optimize-Options

standard and 2008 and 2018 Fortran standards say nothing about handling exceptions in complex arithmetic, or how intrinsic operations like complex multiplication and division should be implemented. This is obviously a challenge for consistent exception handling as well. To accommodate this, we propose to allow exceptions to propagate either as Infs or NaNs, since either one provides a warning to the user.

The C++ standard included complex numbers as a template class available for three floating-point types float, double, and long double. The behavior of that class for other types is unspecified but most implementations permit integral template arguments which results in compile-time errors when a floating-point complex value is combined with an integral one. For instance, std::abs applied to std::complex<T>(Inf + NaN *i) returns Inf if T is either float, double, or long double. However, the same function call returns a NaN if T is the multiprecision type mpfr::mpreal from [24]. We obtain the same pattern for (-Inf + NaN *i), (NaN + Inf *i) and (NaN - Inf *i). Moreover, if T = mpfr::mpreal, std::abs returns a NaN for any of the inputs (\pm Inf + Inf *i), (Inf \pm Inf *i), (\pm Inf + 0*i), and (0 \pm Inf *i), and it returns 0 for the input (0 + NaN *i). Another curious operation is complex division. For each of the standard types, float, double and long double, the divisions (0 + 0*i)/(\pm Inf + NaN *i) and (0 + 0*i)/(NaN \pm Inf *i) results in the complex (0 + 0*i). Even the most recent C++ standard draft specifies the complex number constructor postcondition in terms of the equals operator which will never be satisfied for NaN inputs [25, §26.4.4]. Neither of the standard C++ library complex template classes nor its specializations include the details of handling of exceptional floating-point values. One of the ways to address the lack of compiler support for built-in complex data types is to provide a custom implementation to be used instead of the standard <complex> header.

And if one were to use Gauss's algorithm to multiply complex numbers using 3 multiplies and 5 additions instead of 4 multiplies and 2 additions, exceptions could occur differently again. While Gauss's algorithm is unlikely to provide a speedup when multiplying complex scalars it could when multiplying complex matrices, since the cost of matrix multiplication is much larger than matrix addition [26]. This leads us to consider the BLAS.

2.3 BLAS

We consider just the standard BLAS [6], which perform a single operation, not the batched BLAS [27], which may perform many operations with a single call. We propose that analogous consistency requirements apply to the batched BLAS as well. Our goals are to identify consistent rules for propagating (or not) Infs and NaNs from the input or intermediate results to the output, and to avoid creating those values by appropriate scaling when possible [28, 29]. The BLAS do check for illegal integer and character inputs (e.g. negative dimensions) and report these using XERBLA, which then terminates execution. Termination is not the right response to floating point exceptions, so we will perform reporting at the LAPACK level, as described in section 2.5.

2.3.1 How to interpret alpha = 0 or beta = 0 in C = alpha*A*B + beta*C, and other BLAS

GEMM in the reference BLAS, and presumably optimized versions, interprets alpha=0 as meaning that the operation to be performed is C = beta*C. In other words, A and B are not accessed, and no Infs or NaNs that could be present in A or B are propagated. This is the expected semantics, and so it is "consistent" not to propagate Infs and NaNs in this case. Similar comments apply to beta=0, where the intended semantics are C = alpha*A*B, so that Infs and NaNs in C are not expected to be propagated. Analogous comments apply to many other BLAS routines, including various versions of matrix-matrix multiplication, matrix-vector multiplication (not all), low-rank updates, triangular solve (only TRSM, not TRSV), and AXPY. Interestingly, SCAL (x = alpha*x) does not check for alpha = 0 or 1.

The GraphBLAS [30], a specification supporting graph algorithms using sparse linear algebra (more or less), demonstrates one alternative design. The GraphBLAS does not have alpha or beta scalar parameters or the transpose parameters. Instead, the GraphBLAS includes masks and descriptors in each operation, e.g. GrB_mxm (SpGEMM). The mask controls updates on each matrix element / graph edge and does not fit into the dense BLAS well. The descriptor is an opaque object that has fields controlling how C is updated and whether A and B are transposed. C can be completely cleared before the final result is written or updated "in place." In both cases, the input entries of C are accumulated through a user-defined function. Setting that function to GrB_NULL ignores the entries. So setting

³Behavior of complex abs and complex division. Tests on Ubuntu 18.04.5 LTS (5.4.0-70-generic) with GNU compilers, GCC version 7.5.0.

the descriptor field GrB_OUTP to GrB_REPLACE and passing GrB_NULL for the accumulator is the GraphBLAS equivalent to beta = 0 in the BLAS. There is no equivalent for alpha = 0. The GraphBLAS specification spends much more text on describing the options than the dense BLAS's documentation of alpha = 0 and beta = 0 above.

2.3.2 I{S,D,C,Z}AMAX and {S,D,C,Z}NRM2

The AMAX routines take a vector as input and return the index of the (first) entry of the largest absolute value. Instead of using abs(z), the complex versions use abs(real(z)) + abs(imag(z)), because it is cheaper to compute, less susceptible to over/underflow, and adequate for many purposes, e.g., pivot selection in Gaussian elimination.

The straightforward reference implementation of the real (single precision / binary32) version used in the reference BLAS

```
isamax = 1
1
2
   smax = abs(A(1))
3
   do i = 2:n
4
      if (abs(A(i)) > smax) then
5
        isamax = i
6
        smax = abs(A(i))
7
      end if
   end do
8
```

fails to behave consistently on the following permuted inputs:

```
1 | ISAMAX([0,NaN,2]) = 3
```

and

```
1 | ISAMAX([NaN,0,2]) = 1
```

This is because a comparison like x > y always returns False if either argument is a NaN. There are various ways to define the semantics to behave in a consistent manner despite exceptional inputs. Since we want to both propagate exceptions, and point to the "same value" independent of the order of the inputs (we explain why "same value" is in quotes below), we propose the following semantics: $I\{S,D\}AMAX$ should return

- 1. the index of the first NaN, if the input contains a NaN, else
- 2. the index of the first Inf or -Inf, if the input contains an Inf or -Inf, else
- 3. the index of the first finite value of the largest absolute value.

"Same value" is in quotes because all NaNs are treated as equal, *i.e.*, it ignores the value of their mantissa fields, which could in principle contain information useful for debugging. But since this feature is seldom used, and there is no way to prioritize one NaN over another, we treat them all as equal. Here is a possible implementation with the desired semantics:

```
smax = abs(A(1))
 2
    isamax = 1
 3
    if (isnan(smax)), return ! return index of first NaN
 4
    do i = 2:n
 5
       if (.not.(abs(A(i)) \le smax)) then
 6
           ! either A(i) is a NaN or abs(A(i)) > smax
 7
          smax = abs(A(i)), isamax = i
 8
          if (isnan(smax)), return
 9
          ! return index of first NaN
          end if
10
    end do
11
```

The complex versions $I\{C,Z\}AMAX$ are more problematic because even in the absence of exceptional inputs, overflow can cause inconsistent outputs. For example, if z1 and z2 both have the property that abs(real(zi))+abs(imag(zi)) overflows, then they will be treated as equal (to Inf) even if they are not, with $I\{C,Z\}AMAX([z1,z2])$ and $I\{C,Z\}AMAX([z2,z1])$ both returning 1. See Appendix A for a "simple" (≈ 30 lines) correct implementation, and some performance data comparisons with the existing ICAMAX.

We note that there are analogous LAPACK routines $I\{C,Z\}MAX1$ with similar functionality (and inconsistencies) that use abs(z) instead of abs(real(z))+abs(imag(z)).

See Section 2.4.1 for an example where ISAMAX helps cause a NaN to fail to propagate in Gaussian elimination. See Appendix B for test results showing how I{S,D,C,Z}AMAX does not comply with the proposed new standard for several existing BLAS implementations.

The {S,D,SC,DZ}NRM2 routines, which compute the 2-norm of a vector, have similar but less serious issues [31]. If the input vector contains two or more Infs but no NaNs, the routines will divide Inf/Inf and return a NaN. So an exceptional value does propagate, but not the expected one. Version 3.9.1 of LAPACK routines {S,D,C,Z}LASSQ have the same problem, but this is fixed in LAPACK version 3.10, based on safe scaling method in Level 1 BLAS [28]. Again, see Appendix B for test results.

We note that [28] proposes a different way to handle NaNs "consistently" in I{S,D,C,Z}AMAX, returning the index of the largest non-NaN entry, or 1 if all entries are NaNs. This is proposed for consistency with Fortran's MAXLOC and MAXVAL, and with Matlab and R, or more generally when NaN is interpreted as "missing data". This differs from our approach, in which we want to make sure that exceptions propagate.

The TRSV routine in the reference BLAS solves a triangular system of equations Tx = b for x; T may be upper or

2.3.3 TRSV and TRSM

lower triangular, and unit diagonal (T(i,i)=1) or not. One may also ask TRSV to solve the transposed linear system $T^Tx=b$. The reference TRSV returns $x=\begin{bmatrix}1\\0\end{bmatrix}$ when asked to solve U*x=b with $U=\begin{bmatrix}1&\mathrm{NaN}\\0&\mathrm{NaN}\end{bmatrix}$ and $b=\begin{bmatrix}1\\0\end{bmatrix}$, because it checks for trailing zeros in b and does not access the corresponding columns of U (which it would multiply by zero). More generally, TRSV overwrites b with x and checks for zeros appearing anywhere in the updated x, to avoid multiplying the corresponding columns of U by zero. This means solving Ux=b with $U=\begin{bmatrix}1&\mathrm{NaN}&1\\0&1&1\\0&0&1\end{bmatrix}$ and $b=\begin{bmatrix}2\\1\\1\end{bmatrix}$ yields $x=\begin{bmatrix}1\\0\\1\end{bmatrix}$. So in both cases, the NaNs in U do not propagate to the result x (neither would an Inf, which if multiplied by zero should also create a NaN). However, if L is the 2-by-2 transpose of the first U above, then calling TRSV to solve $L^Tx=b$, with $b=\begin{bmatrix}1\\0\end{bmatrix}$ returns $x=\begin{bmatrix}\mathrm{NaN}\\\mathrm{NaN}\end{bmatrix}$. This is the same linear system as above, but the reference implementation does not check for zeros in this case; this is inconsistent. Again, one could imagine vendor TRSV behaving differently (in Matlab, the NaN does propagate to the solution in these examples). In these cases, if NaN were interpreted to mean "some unknown but finite number", so that $0*\mathrm{NaN}$ was always 0, then not propagating the NaN would be reasonable. But if NaN meant "some unknown, and possibly infinite number", then $0*\mathrm{NaN}$ should be a NaN (the default IEEE 754 behavior, which we assume), and not propagating the NaN is incorrect. Analogous comments apply to TRSM.

There are several ways to make exception handling consistent. The first and simplest way is to disallow all checking for zeros. The second way is to allow checking only for leading zeros in b when solving Lx = b (or $U^Tx = b$, or trailing zeros in b when solving Ux = b, or $L^Tx = b$). The reason for the second option is that some users may expect the semantics of solving Lx = b to mean solving a smaller (and possibly much cheaper) linear system when b has trailing zeros, much as they expect alpha = 0 or beta = 0 to affect the semantics of C = alpha*A*B + beta*C. In contrast, zeros appearing after the first nonzero entry in x could be the result of cancellation, and so not something the user can expect in general. But they could also be a result of the sparsity pattern of L and b, for example, if L is block diagonal, and b(i) is nonzero only for indices i corresponding to a subset of the diagonal blocks. On the other hand, optimized versions of

TRSM, that apply operations like GEMM to subblocks of matrices, may check for zeros in different (blocked) ways, or not at all (e.g., in MKL), for performance reasons.

We propose to take the first approach, disallowing all zero checking, because it is the simplest, and ensures consistency between TRSM and TRSV. This leaves the user the option of checking for leading or trailing zeros themselves and simply changing the size of the linear system in the call to TRSV or TRSM. To support this we will provide simple routines to return the index of the first or last nonzero entry of a 1D-array, or the first or last nonzero row of a 2D-array; the latter is most compatible with blocked optimizations of TRSM. Some versions of these already exist, for the last nonzero row or column of a 2D-array, $ILA\{S,D,C,Z\}L\{R,C\}$.

Analogous comments apply to TPSV and TBSV.

See Section 2.4.1 for an example where TRSV helps cause a NaN to fail to propagate in Gaussian elimination.

2.3.4 GER, SYR and related routines

The GER routine computes $A = A + \text{alpha} * x * y^T$, where A is a matrix, alpha is a scalar, and x and y are column vectors. In the reference implementation of GER, if alpha = 0, the code returns immediately, so no Infs or NaNs in x or y propagate to A. If alpha is nonzero, and if any y(i) = 0, the code skips multiplying y(i) by alpha and x. But it does not check for zeros in x. So an Inf or NaN in y(i) will propagate to all entries in column i of A, but an Inf or NaN in x(j) may not propagate to all entries in row y of y. And if all y(i) = 0, then no Inf or NaN in x(j) will propagate; this is inconsistent. Vendor GER may again be different. Our proposal for consistent exception handling would allow checking for alpha=0, but not checking for zeros inside x or y. A mathematically equivalent but possibly faster implementation would scan x for any Infs or NaNs when the first y(i) = 0 is encountered, to decide whether it is ok to skip multiplications by zero entries of y.

The SYR routine, for $A = A + \text{alpha} * x * x^T$ for symmetric A, has a worse inconsistency: The user needs to choose whether to update the upper or lower half of A. Since the code only checks for zero entries of x^T , this means a numerically different answer can be computed if x contains 0s and NaNs, depending on whether the upper or lower half is updated.

Searching for IF statements that compare to zero indicate that the above comments also apply to the following BLAS routines (and their complex counterparts): $\{S,D\}SPR\{,2\}, \{S,D\}SYR\{,2,K,2K\}, \{S,D\}\{TB,TP\}\{M,S\}V$, and $\{S,D\}TR\{M,S\}\{M,V\}$.

There are various other BLAS1 (DOT), BLAS2 (GEMV, GBMV, S{Y,B,P}MV) and BLAS3 (GEMM,SYMM) routines that could check for zeros, but currently do not, and should continue not to do so.

See Section 2.4.1 for an example where GER helps cause a NaN to fail to propagate in Gaussian elimination.

2.3.5 Givens rotations

Both the BLAS (xROTG, xROTGM) and LAPACK (xLARTG, {S,D}LARTGP) have routines to compute Givens rotations. LAPACK introduced its own for two reasons. First, the semantics are slightly different, *e.g.* how signs of the output are chosen, as needed by the routines that call them. Second, they are designed more carefully to avoid over/underflow [29]. The BLAS versions should be changed in analogous ways to avoid over/underflow when possible, while assuring that NaNs also propagate. The paper [28] also provides more reliable versions of Givens rotations, and claims these are better than the versions in [29], which do not pass all the tests in [28], but the version of CLARTG currently in LAPACK differs from the one tested in [28].

Here are two possible specifications for consistency for generating a Givens rotation. Let x and y be the two inputs, and c, s, r and z be the four outputs (cosine, sine, length of the vector, and a single scalar from which it is possible to reconstruct both c and s). The simplest requirement would be that if either x or y is an Inf or NaN, then at least one output must be an Inf or NaN. A more rigorous requirement for {S,D}ROTG could be the following:

```
1. x = +-Inf and y = finite => c = 1, s = 0, r = x, and z = 0
```

- 2. x = finite and y = +-Inf => c = 0, s = 1, r = y, and z = 1
- 3. x = +-Inf and y = +-Inf => c = NaN, s = NaN, r = +-Inf, and z = NaN (signs may not match)

4. either x = NaN or y = NaN = > c = NaN, s = NaN, r = NaN and z = NaN

For $\{C,Z\}$ ROTG, which does not compute z, we would need to distinguish the cases where the real and/or imaginary parts of x and y are finite:

- 1. x contains an Inf and y = finite => c = 1, s = 0, and r = x
- 2. x = finite and y = +-Inf + i*finite => c = 0, s = +-1 + i*0, and r = Inf
- 3. x = finite and y = finite + -i*Inf = > c = 0, s = 0 +i, and r = Inf
- 4. x = finite and y = +-Inf +-i*Inf => c = 0, s = NaN, and r = Inf
- 5. Both x and y contain an Inf but no NaN => c = NaN, s = NaN, r = Inf
- 6. Either x or y contains a NaN => c = NaN, s = NaN, r = NaN

2.3.6 Level 3 BLAS routines

Level 3 BLAS routines have classical implementations that perform $O(n^3)$ flops when all input dimensions are n. This means both that reducing the arithmetic cost by up to 25% is possible for complex inputs using Gauss's algorithm as discussed at the end of Section 2.2, and that methods like Strassen's algorithm [32] exist that can reduce the arithmetic cost to $O(n^{\log_2 7})$ or less. Both methods (or their combinations) can cause different exceptions to occur, but as long as they propagate to the output as expected, they should be reported consistently by the routines that call them.

2.4 LAPACK - Examples of Inconsistent Exception Handling

The consistency issues for LAPACK are more complicated than those in the BLAS for several reasons. First, in addition to much more, and more complicated, code, LAPACK has many layers of subroutine calls, so that consistency must be preserved through these layers. Second, in addition to the issues of correct mathematical behavior and propagation of Infs and NaNs, there is reporting of exceptions. The existing INFO parameter can be used for this, but some users have expressed a desire for more detailed reporting than can be provided by a single scalar. Third, user requests vary significantly regarding desired functionality and interfaces, including removing all checks to speedup execution on small matrices.

We begin in section 2.4.1 with an example, SGESV for solving a linear system, that fails to propagate exceptions correctly because of the BLAS routines discussed in section 2.3; this would be corrected by our proposed changes in the BLAS. Section 2.4.2 discusses a tridiagonal eigensolver, SSTEMR, that deliberately does not propagate some exceptions, in order to compute the correct answer more quickly. Section 2.4.3 discusses the C interface to LAPACK provided by LAPACKE. LAPACKE does provide optional checking for NaN inputs, but not Infs; we show that this can unintentionally create NaNs. Section 2.4.4 discusses an example of integer overflow in workspace size calculation, and a proposal to report it using INFO.

2.4.1 SGESV – Incorrectly not propagating exceptions

The purpose of this example is to show how inconsistent exception handling in the BLAS and lower level LAPACK routines leads to inconsistencies in higher-level drivers. The challenge of finding all such examples motivates our proposal to report exceptional inputs and outputs.

SGESV is the LAPACK driver for solving A*x=b using Gaussian Elimination. For this example, we assume we use the original non-recursive version which calls SGETF2 internally. We give a 2x2 example that shows how the inconsistencies described before in ISAMAX, GER and TRSV interact to cause a NaN in input A not to propagate to output x. Let $A = \begin{bmatrix} 1 & 0 \\ \text{NaN} & 2 \end{bmatrix}$ and $b = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. First, in LU factorization ISAMAX is called on $\begin{bmatrix} 1 & \text{NaN} \end{bmatrix}$ to identify the pivot, and returns 1. Next GER is called to update the Schur complement, i.e. replace 2 by 2 – NaN *0. But GER notes the 0 factor, does not multiply it by the NaN, and leaves 2 unchanged, instead of replacing it by NaN. This yields

the LU factorization $A = \begin{bmatrix} 1 & 0 \\ \text{NaN} & 1 \end{bmatrix} \times \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$. The first call to TRSV solves L*y=b, correctly setting y(1) = 0, and then chooses not to multiply 0*NaN when updating y(2) = 1 - 0*NaN, leaving y(2)=1. Finally, TRSV is called again to solve U*x=y, yielding $x = \begin{bmatrix} 0 \\ 0.5 \end{bmatrix}$, with no NaN appearing in the final output.

If one calls the recursive of SGESV introduced in release 3.6.0, then 2 - 0*NaN will be computed by a call to SGEMM, which may be more likely to compute a NaN.

The many other one-sided factorization routines should be examined to see if they are susceptible to similar problems and amenable to similar fixes.

2.4.2 SSTEMR – correctly not propagating exceptions

The purpose of this example is to show that some algorithms are designed with the expectation that there will be exceptions, and handle them internally. In such cases, there is no reason to report them. Such examples are uncommon and need to be carefully documented.

SSTEMR computes selected eigenvalues, and optionally eigenvectors, of a symmetric tridiagonal matrix T. One internal operation is counting the number of eigenvalues of T that are < s, for various values of s. Letting D be the array of diagonal entries of T, and E be the array of offdiagonal entries, the inner loop (which appears in SLANEG) that does the counting looks roughly like this (an analysis is provided elsewhere [33]):

```
1 | DPLUS = D(i) + T
2 | IF (DPLUS .LT. 0) | COUNT = COUNT + 1
3 | T = (T/DPLUS) * LLD(i) -- s
```

As described in the symmetric tridiagonal eigensolvers report [33], it is possible for a tiny DPLUS to cause T to overflow to Inf, which makes the next DPLUS equal to Inf, which makes the next T = Inf/Inf = NaN, which then continues to propagate. Checking for this rare event in the inner loop would be expensive, so SLANEG only checks for T being a NaN every 128 iterations, yielding significant speedups in the most common cases. The value 128 is a tuning parameter.

Similar examples are also discussed elsewhere [34, 35], including other significant speedups.

2.4.3 LAPACKE and matrix norms

LAPACKE provides a C language interface to LAPACK. It currently has an option for the LAPACK driver routines to check input matrices for NaNs, and return with an error flag. This makes sense for the drivers, such as eigensolvers, for which the mathematical problem may be considered ill-posed (but see the earlier discussion that not everyone may agree on what "ill-posed" means, e.g., computing the eigenvalues of a diagonal matrix with an Inf or NaN on the diagonal). However, Infs are also problems for these routines, for the following reason: All these drivers begin by computing the norm of the matrix, checking to see whether it is so large or small that squaring numbers of that size would over/underflow, and if needed scaling the matrix to be in a "safe" range to avoid this problem. But if the matrix contains an Inf, scaling would multiply each entry by x/Inf = 0, where x is a finite number (the target norm), resulting in a matrix containing only zeros and NaNs, on which computation would continue, defeating the purpose of avoiding NaNs. Since these drivers already compute the matrix norm, it is easy to detect whether the input contains an Inf or NaN and return with INFO indicating this. If more than one input contains Infs or NaNs, only the first one would be reported, analogous to the previous usage of INFO.

We note that the norm routines for real matrices compute \max_i abs(A(i,j)) in a way that is guaranteed to propagate NaNs, by not depending on the built-in $\max()$ function, which may not propagate NaNs. However, in the routine for complex matrices abs(A(i,j)) can overflow even if A(i,j) is finite (same issue as $I\{C,Z\}MAX1$), so these routines need to be modified to add the option of computing \max_i $\max(abs(real(A(i,j))),abs(imag(A(i,j))))$, which is finite if and only if no Infs or NaNs appear.

For these driver routines that already compute norms, checking inputs for Infs or NaNs adds a trivial O(1) additional cost. For other routines that may do only O(1) arithmetic operations per input word, adding input argument

checking could add a constant factor additional cost. Our design in section 2.5 discusses our proposal for optional input argument checking.

2.4.4 Integer Overflow

Several LAPACK routines require workspace supplied by the user. The user has to provide a workspace (the WORK array) and the length of this work array (the integer LWORK). Because the integer LWORK is the dimension of an array, it is INPUT only in the interface (similarly to integers such as M, N, or LDA). The minimum amount of workspace needed is given by a formula in the leading comments of the LAPACK routine, but a larger workspace often enables LAPACK to perform better, leading to the concept of "optimal" workspace, meaning "optimal for better performance". (We acknowledge that "optimality" is determined by a high-level performance model, not detailed benchmarking.) In LAPACKv1 (1992) and LAPACKv2 (1994), the source code read "For optimum performance LWORK >=N*NB, where NB is the optimal blocksize." To know the optimal blocksize, NB, the user would call ILAENV. Starting with LAPACKv3 (1999), LAPACK introduced the concept of workspace query by allowing the user to query the optimal amount of workspace needed, by passing in the integer LWORK with the value -1. When LWORK=-1, this is called a "workspace query", and the LAPACK subroutine does not perform any numerical computation and only returns the optimal workspace size in WORK(1), as an integer stored as a floating point number (rounded up slightly if necessary). Once the user knows the necessary size, the user can then pass on the necessary workspace to LAPACK by calling again LAPACK with LWORK set to the size of the provided workspace. The optimal workspace can depend on the LAPACK implementations and versions used, which is why the user must query it. Also, computing the optimal workspace can be quite long and complicated, for example for the subroutine DGESDD, it takes 273 lines of code, including 20 function calls to, in turn, query their own optimal workspace sizes.

Now comes the issue of integer overflow. LWORK is an integer and so can overflow. LWORK is often the largest integer in the LAPACK interface. It can be much larger than N for example. And so LWORK is often the most integer overflow prone quantity in the interface. The integer overflow threshold depends on whether LAPACK is compiled using 32-bit or 64-bit integers. (For example, the threshold is $2^{31} - 1$ for signed 32-bit integers.) As an example, the largest optimal workspace for all LAPACK subroutines is for the routines xGESDD and can be at least $4*N^2$, where N is the input matrix dimension (assuming square for simplicity). If LWORK is a signed 32-bit integer, then $4*N^2$ will overflow when $4*N^2 \ge 2^{31}$, or $N \ge 23,171$. It is therefore not feasible to correctly call SGESDD with 32-bit integers, $N \ge 23,171$, and use the optimal workspace. To inform the user of this infeasibility, during a workspace query, when WORK(1) is such that LWORK would overflow, we propose using INFO to let the user know. Even if we can return a correct WORK(1), and even if the user can successfully allocate this much memory, they will not be able to call LAPACK again with LWORK equal to the true length of WORK. To address this potential exception, we propose to test if LWORK can be set correctly, by setting INTTMP = WORK(1), testing if INTTMP .EQ. WORK(1), and if not, setting INFO to point to LWORK on exit, to indicate the problem. The test INTTMP .EQ. WORK(1) will depend (as it should) on whether INTEGER is 32-bit or 64-bit. Note for developers: When computing the optimal workspace size during a workspace query, we will also need (1) to compute the optimal workspace returned in WORK(1) carefully, to avoid integer overflow, and (2) to round it up slightly, if needed, if we compute it using floating point arithmetic.

2.5 LAPACK - Proposed Exception Handling Interface

This section contains the most complicated part of this document, our proposal for a new LAPACK interface for (optionally) reporting exceptions. Section 2.5.1 begins with a summary of all the user requests we received over the course of the design process. Section 2.5.2 presents our current design. Section 2.5.3 illustrates our design as applied to SGESV (a model implementation of the new SGESV, and all the routines in its call tree, appears in Appendix C). Section 2.5.4 summarizes the previous designs, and why we evolved them, finally arriving at our current design.

2.5.1 User requests

Our latest design (ninth in a sequence) tries to balance user requests ranging from not wanting to change any legacy code, to adding significant new exception handling capabilities in multithreaded environments, all with allowing the LAPACK developers to continue maintaining one core implementation. Specifically, we want to maintain just

- 1. one core that can be called from multiple languages, including C, C++ and Python,
- 2. one "wrapper" providing the legacy interface, and
- 3. the existing LAPACKE wrapper for C and C++ programmers.

Item (1) means that we decided not to use some features of modern Fortran, like optional arguments, because Fortran's optional arguments don't have counterparts in other languages and compilers don't implement them in a uniform way. Similarly, we chose to pass routine names (for error reporting) as arrays of characters with an additional length argument, since different languages may represent character strings differently.

We start with a list of all the user requests we have received, and more thoughts about who may want control over exception handling and what they might want. These requests and related thoughts occurred at different points in our design process, which is why our design has gone through multiple versions.

Here is a list of all the user requests so far:

- (R1) I'm happy with my legacy code, which calls LAPACK from Fortran/C/C++/NumPy..., don't make me change it!
- (R2) Ok if you want to help other folks with debugging, but don't slow down.
- (R3) I'd like help debugging, when I find it necessary; I might need different kinds of information for this, depending on the situation, and just in the parts of the code where I suspect the problem to be. I'm willing to modify my code to do this, i.e. set the kind of exception handling I want, and get a report back, for each call that I make to an LAPACK routine.
- (R4) I want to be able to set a flag at the beginning of execution that selects the kind of exception-handling I need for every LAPACK call and how to report them. I might want reporting done by returning information in a subroutine argument (analogous to LAPACK's INFO), or by collecting reports for multiple subroutine calls in some common data structure that I can inspect later. I don't want to modify my legacy code beyond setting this flag, and possibly inspecting the common data structure.
- (R5) Same as (R4), except the flag should be settable (and changeable) at run-time.
- (R6) Same as (R5), except I program in a multi-threaded/multi-task environment, so different threads/tasks may need to independently control how they handle and report exceptions, i.e. depending on "context".
- (R7) I want to write bullet proof code, i.e. that won't crash or give surprising wrong answers. I'm willing to slow down a little for this, but hopefully not much. All the approaches above from (R3) to (R6) are relevant.
- (R8) I want to be able to turn off all error checking (eg N < 0) and exception handling, to run faster.

In addition to these requests, we considered which stakeholders might want to "control" the ways exceptions can be handled, including

- (C1) The user
- (C2) A library calling LAPACK internally
- (C3) Vendors of LAPACK equivalents
- (C4) Core LAPACK team, perhaps just prescribing what happens in "model" error handlers, with changes allowed in downstream customizations.

We want our interface design to be flexible enough to support all of these. Of course, if a user links versions of different routines that have been built with different assumptions about who is "in control," this could cause bugs which are beyond our control.

Regarding item C2 above, we considered the DOE xSDK (Extreme-scale Scientific Software Development Kit) project⁴ which is a large LAPACK user, and maintains a set of "community policies" for library development⁵. Recommendation R3.md and policies M11.md, M12.md and M16.md are particularly relevant. We briefly summarize these:

- **R3** Adopt and document a consistent system for propagating/returning error conditions/exceptions and provide an API for changing this behavior. (This is clearly consistent with our goals.)
- M11 No hardwired print or I/O statements that cannot be turned off via an API. (This also impacts LAPACK's default use of XERBLA, which prints an error message and stops. Our design is independent of how XERBLA is implemented.)
- M12 If a package imports software that is externally developed and maintained, then it must allow installing, building, and linking with an outside copy of that software. (This refers specifically to the BLAS and LAPACK.)
- M16 Any xSDK-compatible package that compiles code should have a configuration option to build in Debug mode.

We believe that our design is consistent with this (long) list of requests and recommendations, and solicit comments.

As we considered the programming effort required to satisfy all these requests, we decided that we wanted there to be one core version of the LAPACK code to maintain that offers all these new features, and that can be called from all the different languages from which LAPACK is called, including C, C++, Python and perhaps others. We also decided that the interface should be simple enough to allow significant code reuse across different LAPACK routines.

2.5.2 LAPACK Interface Proposal

Each LAPACK routine that already has an INFO argument will be modified as follows. The subroutine name will be changed to add _EC (for "error checking") to the end, allowing the original name to be retained for a wrapper providing the "legacy" interface and functionality.

In the new LEC version, following INFO (currently the last argument), 3 more arguments will be added:

- FLAG_REPORT. For terseness and clarity, in the descriptions below we will use the abbreviations FLAG_-REPORT(1) = WHAT (since it specifies what errors and exceptions to report), and FLAG_REPORT(2) = HOW (since it specifies how to report them).
- 2. INFO_ARRAY is an array used for more detailed reporting than possible using a single scalar INFO.
- 3. CONTEXT is an "opaque" argument that can be used to identify errors and exceptions associated with different threads or tasks.

Before giving the detailed semantics of these new arguments, we give a high level summary of the choices WHAT and HOW offer the user. The possible choices of WHAT errors or exceptions to report are as follows:

- WHAT < -1: turn off all error checking
- WHAT = 0: "legacy" error checking only
- WHAT = 1: also check input and output arguments for Infs and NaNs
- WHAT ≥ 2: also check input and output arguments throughout the call tree of the subroutine being called

The user must independently choose HOW to report this information:

• HOW < 0: only report using the scalar INFO

⁴https://github.com/xsdk-project/

⁵https://github.com/xsdk-project/xsdk-community-policies/tree/master/package_policies

- HOW = 1: also report more details using the array INFO_ARRAY
- HOW = 2: also, if INFO ≠ 0, call the routine REPORT_EXCEPTIONS, which can provide a customized way of reporting this information, eg a print statement, or recording this information in a data structure for later inspection. We will provide some simple model implementations of REPORT_EXCEPTIONS, but leave further customization to other software providers.
- HOW = 3: do all the above reporting throughout the call tree of the subroutine being called
- HOW ≥ 4: call GET_FLAGS_TO_REPORT, to get values of WHAT and HOW, thus allowing users to choose WHAT and HOW with less modification of source code

We note that the choice WHAT = HOW = 0 corresponds to the legacy LAPACK interface. We leave details of how other choices of WHAT and HOW interact with one another to later in this section.

Now we provide a more detailed description of these new arguments.

(1) FLAG_REPORT(1:2), integer array of length 2, input only.

WHAT = FLAG_REPORT(1) will be used to select among the following options for what possible errors to check in an LAPACK routine:

- WHAT ≤ -1 : Check nothing. INFO = 0 is always returned. If WHAT < -1, we replace it by -1 in the subsequent text. When WHAT = -1 we pass WHAT = -1 in internal LAPACK calls.
- WHAT = 0: Legacy INFO checks only (eg test for N < 0, zero pivots, etc.). If any of these checks results in a nonzero INFO, this has priority to report over any other errors detected when WHAT > 0. More generally, an error that would be found with a lower value of WHAT has priority to report using INFO than an error that would only be found with a higher value of WHAT. When WHAT = 0 we pass WHAT = 0 in internal LAPACK calls.
- WHAT = 1: Also check input and output arguments for Infs and NaNs. If HOW = 0, we might stop checking early after discovering the first Inf or NaN, or continue checking all inputs and outputs if HOW> 0 (to report all problematic inputs and outputs using INFO_ARRAY, as described below); this comment applies to higher values of WHAT too. If the checks performed for WHAT = 0 detect no errors, INFO will point to the first input argument containing an Inf or NaN, i.e. INFO = -k points to argument k. In general computation will continue if an input contains an Inf or NaN, unless the problem is mathematically ill-defined (eg computing eigenvalues and/or eigenvectors). If no input contains an Inf or NaN but an output does, INFO will return a unique positive value (details later) to identify the first such output. (Input-only arguments are only checked on input, and output-only arguments are only checked on output.) When WHAT = 1 we pass WHAT = 0 in internal LAPACK calls.
- WHAT ≥ 2 : Also check input and output arguments of LAPACK routines called internally (i.e. throughout the call tree). If WHAT > 2 we replace it by 2 in the subsequent text. Only LAPACK routines that have INFO parameters themselves will be checked. If the checks performed for WHAT = 0 or 1 detect no errors, and HOW ≥ 1, INFO will point to the first internal LAPACK call with an input or output argument containing an Inf or NaN, or that itself calls an LAPACK routine with an input or output containing an Inf or NaN, if one exists. INFO will not be used to report such events if HOW = 0, instead INFO will be set the same as with WHAT = 1. We describe how this works in more detail below. When WHAT = 2 we pass WHAT = 2 in internal LAPACK calls, to let the internal LAPACK routines do their argument checking.

HOW = FLAG_REPORT(2) will be used to select among the following options for how to report the errors described above. If WHAT = -1, nothing is reported, and HOW is ignored. Otherwise:

 $HOW \le 0$: Report only using INFO, returning the legacy value if nonzero, otherwise the first error found among the checks determined above by WHAT. If HOW < 0, we replace it by 0 in the subsequent text. This is attained by passing HOW = 0 in internal LAPACK calls. Note that to return the legacy INFO only, use WHAT = HOW = 0.

- **HOW** = 1 : In addition to reporting using INFO, return array INFO_ARRAY, with a more complete description of all the errors found by the checks determined above by WHAT (details below). In particular, all floating point arguments will be checked when WHAT = 1 or 2, rather than just reporting the first exception found. This is attained by passing HOW = 1 in internal LAPACK calls.
- **HOW** = 2 : In addition to the reporting using INFO and INFO_ARRAY, the routine called by the user will call REPORT_EXCEPTIONS on exit, with INFO_ARRAY as an argument, to report this information in an implementation dependent way (details below). REPORT_EXCEPTIONS will only be called if there are any errors to report, i.e. INFO is nonzero. Again, all arguments selected by WHAT will be checked, rather than just reporting the first exception found. This is attained by passing HOW = 1 in internal LAPACK calls.
- **HOW** = 3 : In addition to the reporting when HOW = 2, all routines in the call tree will be treated the same way, in particular REPORT_EXCEPTIONS will be called by all LAPACK routines in the call tree that have an INFO parameter. As above, REPORT_EXCEPTIONS will only be called if there are any errors to report, i.e. INFO is nonzero. This is attained by passing HOW = 3 in internal LAPACK calls.
- HOW ≥ 4: The LAPACK routine called directly by the user will call GET_FLAGS_TO_REPORT to get values of WHAT and HOW, which the user must have set by calling SET_FLAGS_TO_REPORT before calling the LAPACK routine. If HOW > 4, we replace it by 4 in the subsequent text. Setting HOW = 4 gives users more flexibility to change WHAT and HOW at run-time. The returned value of HOW will be replaced by max(0, min(HOW, 3)) to ensure that the value of HOW is in {0,1,2,3}. Other LAPACK routines in the call tree will not call GET_FLAGS_TO_REPORT, but just use the values of WHAT and HOW passed to them by the calling LAPACK routine. This is attained by using previous rules to choose the values of WHAT and HOW to use in internal LAPACK calls. Details of the routines GET_FLAGS_TO_REPORT, SET_FLAGS_TO_REPORT and REPORT_EXCEPTIONS are described later.

Here is how we use INFO to report Infs and NaNs in inputs and outputs. We note that argument INFO_ARRAY can be used to report errors in more detail as described later, since using one scalar argument INFO to report errors limits the amount of information that can be returned. The values of INFO we use for reporting will necessarily be unique for each LAPACK routine, for the following reasons. If the k-th argument is the first one to contain an Inf or NaN on input, and INFO would otherwise be 0 based on standard error checking, then INFO is set to -k. For output, each LAPACK routine with an INFO argument currently defines what a positive return value of INFO means, e.g. INFO = k means pivot k is zero in SGESV. Therefore we will use the first positive unused values of INFO to point to the first output argument containing an Inf or NaN. For example, for SGESV, INFO = N+1 will mean argument A contains an Inf or NaN on output (and no input arguments contain an Inf or NaN, which would have been reported using INFO = -3 for A and INFO = -6 for B instead), and INFO = N+2 will mean argument B contains an Inf or NaN on output (and none of A on input, B on input or A on output contains an Inf or NaN).

We choose not to distinguish Infs from NaNs in this reporting for 3 reasons. First, Infs and NaNs can be equally problematic, and we leave it to the user to decide how to react. Second, previous examples of inconsistencies in underlying operations (like complex division) mean that some operations could generate Infs, NaNs, or both, so we again leave it to the user to decide how to react. Third, this lets us continue to use INFO as before, with INFO=-k indicating that the k-th input argument is problematic, i.e., contains either an Inf or NaN.

After the values of INFO used to report Infs and NaNs in inputs and outputs, the subsequent unused values of INFO will be used to point to internal LAPACK subroutine calls, when $HOW \ge 1$. Each consecutive appearance of an LAPACK call (with an INFO parameter) will be assigned a unique positive value of INFO to use for reporting. Note that each such appearance may be called multiple times, eg if it is a loop, so INFO will report if any call to that routine reported an error. For example, for SGESV, INFO = N+3 will mean the call to SGETRF reported an error, and INFO = N+4 will mean the call to SGETRS reported an error. Here, "reported an error" refers to the case WHAT = 2, so WHAT = 2 and INFO = N+3 could mean either SGETRF reported an Inf or NaN as an input or output, or SGETRF2, which SGETRF calls internally, reported an Inf or NaN as an input or output. If separate reporting for each call is desired, including when there are multiple calls (eg in a loop), more detailed reporting can be provided using HOW = 2 as described below.

We summarize the pairs of possible values of WHAT and HOW in the table below, and their interpretations:

		WHAT to report			
			WHAT = 0	WHAT = 1	WHAT ≥ 2
	HOW to report	report	legacy	+ input/output	+ throughout
		nothing	INFO	variables	call tree
$HOW \leq 0$	use INFO	ignore	Yes	Yes	same as
		HOW	(legacy		WHAT = 1
			interface)		
HOW = 1	+ use INFO_ARRAY	ignore	Yes	Yes	Yes
		HOW			
HOW = 2	+ call	ignore	Yes	Yes	Yes
	REPORT_EXCEPTIONS	HOW			
HOW = 3	+ call throughout call tree	ignore	Yes	Yes	Yes
		HOW			
$HOW \ge 4$	call	ignore	ignore	ignore	ignore
	GET_FLAGS_TO_REPORT	HOW	WHAT	WHAT	WHAT

We point out a variation on the proposed use of INFO above, and its pros and cons. Instead of using previously unused positive values of INFO to report Infs and NaNs in inputs, outputs, and in internal subroutine calls, we could use negative values. While the positive values may need to depend on the problem size (eg N+1 through N+4 for the SGESV example above), the negative values could always be assigned fixed values (say -100, -101 etc). The advantage of this is that INFO is easier to interpret: one does not need N in addition to INFO to interpret INFO. A disadvantage is that it violates the LAPACK convention of INFO < 0 meaning that an input is "incorrect," and INFO > 0 meaning that an error occurred during execution. It is likely that many users may simply test for INFO < 0 in their code (if they test at all) to detect input errors, and so this variation would invalidate that assumption. Also, to completely interpret INFO requires knowing WHAT and HOW, eg to know whether inputs and outputs were checked for Infs and NaNs. This is why we include WHAT and HOW in INFO_ARRAY below, which is designed to provide more complete and interpretable information in one data structure.

Finally, we note that interpreting INFO currently requires knowing another argument, like the dimension N, for a number of subroutines, eg SGEES and SLAEBZ. So we could consider adding an entry to INFO_ARRAY below to return this additional parameter, if it is needed; comments welcome.

- (2) INFO_ARRAY: integer array, input/output This is accessed only if WHAT ≥ 0 and HOW = 1, 2 or 3. The length of INFO_ARRAY is customized for each routinename, with detailed reporting as requested above, as follows:
 - INFO_ARRAY(1) = legacy INFO
 - INFO_ARRAY(2) = value of FLAG_report(1) = WHAT that was used to determine the other entries of INFO_-ARRAY.
 - INFO_ARRAY(3) = value of FLAG_report(2) = HOW that was used to determine the other entries of INFO_-ARRAY.
 - INFO_ARRAY(4) = value of INFO depending on WHAT as described above
 - INFO_ARRAY(5) = number of routine arguments reported on
 - INFO_ARRAY(6) = number of internal LAPACK calls reported on
- INFO_ARRAY(7:) contains a fixed number of entries, depending on the LAPACK routine, and on FLAG_report Here are more details on the values reported in INFO_ARRAY(7:).

Locations INFO_ARRAY(7:6+INFO_ARRAY(5)) contain one entry per floating point argument of the routine, with values

• -1 if not checked (default)

- 0 if checked and ok (no Inf or NaN in input or output)
- 1 if it contains an input Inf or NaN, but not output
- 2 if it contains an output Inf or NaN, but not input
- 3 if it contains both an input and output Inf or NaN

Input-only arguments are only checked on input, with possible return values in $\{0,1\}$, and output-only arguments are only checked on output, with possible return values in $\{0,2\}$. If an input argument has already been checked before calling the routine, this is indicated by setting INFO_ARRAY(*) = 0 on input (if checked and ok) or 1 (if it contains an Inf or NaN), otherwise INFO_ARRAY(*) should be set to -1 on input. For example, when calling SGESV_EC, the matrix A may have been checked by SGETRF_EC on output, so it does not need to be checked again by SGETRS_EC on input, saving work. Similarly, B may have been checked by SGESV_EC on input, so it does not need to be checked again by SGETRS_EC on input. Input values of INFO_ARRAY(*) less than -1 or greater than 1 will be treated the same as -1, i.e. not checked.

Locations INFO_ARRAY(7+INFO_ARRAY(5): 6+INFO_ARRAY(5)+INFO_ARRAY(6)) contain one entry per LAPACK call (with an INFO parameter) appearing in the source code, with values

- -1 if not checked (default)
- 0 if checked and ok
- 1 if no input or output contains an Inf or NaN, but some LAPACK call deeper in the call chain signaled.
- 2 if an argument contains an input Inf or NaN, but not an output
- 3 if an argument contains an output Inf or NaN, but not an input
- 4 if an argument contains both an input and output Inf or NaN

As before, we do not distinguish multiple calls to the same LAPACK routine at the same location (say inside a loop) in the source code, instead all their reports are combined into one, by taking the maximum of all the reporting values described above. Note that we do not attempt to report details about exceptions throughout the call chain of LAPACK routines. This is done by setting HOW = 3 so that the routine REPORT_EXCEPTIONS is called, as described below.

We note that INFO_ARRAY has a length customized for each routine. To make programming easier, we will document the maximum length of all these arrays, so that users can simply declare all INFO_ARRAY arrays to have this maximum length.

(3) CONTEXT: input only This opaque argument may be accessed only if WHAT ≥ 0 and HOW = 2, 3 or 4.

When HOW = 2 or 3, it is used as an argument when LAPACK calls the routine REPORT_EXCEPTIONS (CONTEXT, SIZE_ROUTINENAME, ROUTINENAME, INFO_ARRAY) to report exceptional information in INFO_ARRAY immediately before returning from an LAPACK routine. REPORT_EXCEPTIONS will only be called if there is an exception to report, i.e. INFO is nonzero. CONTEXT is meant to accommodate application or architecture specific reporting methods, for example dealing with multithreaded programming environments, as in user request R6 (this argument can be ignored if it is not relevant). Here ROUTINENAME is a character array of length SIZE_ROUTINENAME, to indicate which routine is being reported on. All arguments are input only.

When HOW = 4, the LAPACK routine calls GET_FLAGS_TO_REPORT(CONTEXT, FLAG_REPORT) to get the (output-only) integer array FLAG_REPORT(1:2), which the user should have set by calling SET_FLAGS_TO_REPORT(CONTEXT, FLAG_REPORT) before calling the LAPACK routine with HOW = 4. This allows the user to report differently in different CONTEXTs. The default value of FLAG_REPORT should be [0, 0], i.e. legacy INFO reporting, in case the user has not called SET_FLAGS_TO_REPORT.

Since the semantics of CONTEXT are system dependent, we will only supply 2 placeholder versions of the 3 routines above:

• Placeholder 1 ("verbose"):

- * GET_FLAGS_TO_REPORT(CONTEXT,FLAG_REPORT) will always return WHAT = 4 and HOW = 3, meaning that throughout the call chain, the most complete checking for exceptions will be done. CONTEXT will not be accessed.
- * SET_FLAGS_TO_REPORT(CONTEXT,FLAG_REPORT) will simply return, not accessing its arguments. In other words, "verbose reporting" will always be turned on, as long as the user calls LAPACK routines with WHAT ≥ 0 and HOW = 3.
- * REPORT_EXCEPTIONS(CONTEXT, SIZE_ROUTINENAME, ROUTINENAME, INFO_ARRAY) will print a report containing the information ROUTINENAME and INFO_ARRAY (only if there are any exceptions or errors to report), and always continue execution. CONTEXT will not be accessed. The question of whether to continue execution given an error like N < 0 is left to XERBLA as it is now. REPORT_EXCEPTIONS will simply print the routine name, and the first 6+INFO_ARRAY(5)+INFO_ARRAY(6) entries of INFO_ARRAY; since their interpretation is routine specific, we leave it to the user to interpret them. We note that the longest allowed name in Fortran or C is 63 characters, so that we can safely declare all ROUTINENAME arrays to be of length 63. We also note that the use of character array ROUTINENAME and its length SIZE_ROUTINENAME avoids problems caused by different languages possibly representing string arguments differently.
- Placeholder 2 ("terse"): These placeholders will simply return, not accessing their arguments.

We leave it to other developers (eg vendors, software library builders, etc) to provide custom versions of the above 3 routines for their programming environments as they see fit. For example, REPORT_EXCEPTIONS could collect information in a common data structure that a user could later inspect, or invoke a debugger, or print a report and then halt if an exception occurred (a la XERBLA), or other possibilities.

Finally, the wrapper providing the legacy interface will call the _EC version with WHAT = HOW = 0, INFO_-ARRAY an array of length 1 (it will not be accessed), and CONTEXT a null pointer (it will also not be accessed).

2.5.3 Example: SGESV_EC

We illustrate the proposed interface from the last section by summarizing how it applies to SGESV, yielding SGESV_EC. A complete implementation (not yet tested) of SGESV_EC (and all the routines in its call tree) appears in Appendix C. The calling sequence of SGESV_EC is as follows, where the 3 new arguments appear at the end:

```
SGESV_EC( N, NRHS, A, LDA, IPIV, B, LDB, INFO, FLAG_REPORT, INFO_ARRAY, CONTEXT )
```

First, we explain how to interpret INFO; the possible values are listed in decreasing priority order (only the first error found is reported):

- 1. "Legacy" values of INFO:
 - = 0: if successful execution, else
 - **= -1:** if N < 0, else
 - = -2: if NRHS < 0, else
 - **= -4:** if LDA $< \min(1,N)$, else
 - = -7: if LDB < min(1,N), else
 - $1 \le INFO \le N$: if U(INFO,INFO)=0, else ...
- 2. Possible values of INFO if checking input/output arguments for Infs/NaNs is requested (WHAT ≥ 1):
 - = -3: if A contains an Inf/NaN on input, else
 - = -6: if B contains an Inf/NaN on input, else

- = N+1: if A contains an Inf/NaN on output, else
- = N+2: if B contains an Inf/NaN on output, else ...
- 3. Possible values of INFO if checking internal subroutine calls for Infs/NaNs is requested (WHAT \geq 2):
 - = N+3: if SGETRF_EC had an Inf/NaN in an input/output, or a subroutine in its call tree did, else
 - = N+4: ditto for SGETRS_EC

Next, we explain how to interpret the entries of INFO_ARRAY, an array of length 10:

- (1): INFO from "legacy" argument checking only
- (2): $FLAG_REPORT(1) = WHAT$ to report
- (3): FLAG_REPORT(2) = HOW to report
- (4): INFO as determined by WHAT, as explained above
- (5): ≤ 2 ; the number of arguments reported on (0 or 2, i.e. A and B)
- (6): \leq 2; the number of internal calls reported on (0 or 2, i.e. SGETRF_EC and SGETRS_EC)
- (7): Reports on Infs/NaNs in A (if WHAT > 1)
 - = -1: if not checked (default)
 - = 0: if checked and no Infs/NaNs on input/output
 - = 1: if checked and contains Inf/NaN on input but not output
 - = 2: if checked and contains Inf/NaN on output but not input
 - = 3: if checked and contains Inf/NaN on input and output
- (8): Ditto for B
- (9): Reports on exceptions in call to SGETRF_EC (if WHAT ≥ 2)
 - = -1: if not checked (default)
 - = 0: if checked and no Infs/NaNs
 - = 1: if checked and no input/output of SGETRF_EC contains an Inf/NaN, but some LAPACK call deeper in the call chain signalled an Inf/NaN
 - = 2: if checked and an input contains an Inf/NaN, but not an output
 - = 3: if checked and an output contains an Inf/NaN, but not an input
 - = 4: if checked and both an input and output contain an Inf/NaN
- (10): Ditto for call to SGETRS_EC

2.5.4 Evolution of the Current Proposal

As stated above, the design in the last section is the 9th in a sequence. It kept evolving as new user requests were received, and the complexity of implementation was evaluated, motivating us to simplify the design. Here we sketch the changes, and why we made them, starting with the first design (D1), which also appeared in the first version of this document⁶.

 $^{^6} https://people.eecs.berkeley.edu/{\sim}demmel/Exception_Handling_for_the_BLAS_and_LAPACK_12Aug2021.pdf$

- **Design 1 (D1)** Our initial design was to provide 3 wrappers to LAPACK routines, to provide 3 kinds of exception handling, all just using INFO: (1) "legacy" behavior of INFO, plus fixes discussed in section 2.4.3, (2) inputs and outputs checked for Infs and NaNs, reporting the first one found, and (3) in addition to input and outputs, reports of Infs and NaNs from internal subroutine calls would be reported. This approach was conceived before requests (R4) through (R7) in section 2.5.1 were received, and did not satisfy these requests for not modifying code to decide what to do at run-time, or for more detailed reporting than possible just with INFO.
- **Design 2 (D2)** This design proposed adding 4 optional arguments to LAPACK routines already using INFO: WHAT, HOW, INFO_ARRAY and CONTEXT, to accommodate requests (R4) through (R7). It turns out that the use of Fortran optional arguments is not necessarily consistent with all "legacy" uses of LAPACK when it is called from other programming languages, such as C, C++ and Python.
- **Design 3 (D3)** This design proposed having LAPACK routines with _EC (for "error checking") appended to their names, with the 4 optional arguments of D2. The original LAPACK names would be maintained as wrappers around the _EC versions, to accommodate users who do not want to change anything. Since requests (R4) through (R7) require at least modifying the legacy interface to add a CONTEXT argument, also adding _EC to each call seems like a small additional burden.
- **Design 4 (D4)** This is very similar to D3, except all new optional arguments of _EC routines became conventional (required) arguments, to make sure the to make sure the error checking options are available to callers from other programming languages that do not accommodate Fortran optional arguments. D4 proposed passing a NULL argument to get the same intended semantics as a missing argument.
- **Design 5 (D5)** First, it again turned out that different programming languages do not all treat Fortran NULL arguments in the same way, leading us to (1) merge the WHAT and HOW arguments into a single array argument FLAG_REPORT(1:2), and (2) use values of HOW to decide whether to access the INFO_ARRAY and CONTEXT arguments. Second, based on one more user request (R8), we also introduced the option of turning off all error checking, including traditional ones like N < 0. This allows higher efficiency on small matrices, and has been independently included in [27].
- **Design 6 (D6)** We introduced the two sample implementations of routine REPORT_EXCEPTIONS described in section 2.5.2, "verbose" and "terse". We also chose to pass the routine name as a character array, plus a length argument, to REPORT_EXCEPTIONS, to accommodate different programming languages that might represent character string arguments differently.
- **Design 7 (D7)** After trying to implement D6 in SGESV_EC, we decided to simplify the definition of the array argument FLAG_REPORT, to make the options it provided easier to understand, and to better separate the roles of its two components, WHAT and HOW.
- **Design 8 (D8)** After implementing D7 in SGESV_EC and the other routines it calls, we decided to simplify the set of choices offered to users, from those originally in D6:
 - WHAT = -1: no error checking
 - WHAT = 0: "legacy" checking only
 - WHAT = 1: also check inputs for Infs and NaNs
 - WHAT = 2: also check outputs for Infs and NaNs
 - WHAT = 3: also check inputs and outputs of LAPACK routines directly called by the routine

• WHAT = 4: also check inputs and outputs of all LAPACK routines throughout the call tree

by merging 1 with 2 and 3 with 4:

- WHAT = -1 (or smaller): no error checking
- WHAT = 0: "legacy" checking only
- WHAT = 1: also check inputs and outputs for Infs and NaNs
- WHAT = 2 (or larger): also check inputs and output of all LAPACK routines throughout the call tree

The choices defined by HOW in D7 remain unchanged, except for treating all values less than 0 the same as 0, and all values greater than 4 the same as 4, to simplify error handling.

Design 9 (D9) We make more simplifications for the following reason. Our initial implementation of SGESV_EC involved embedding all the necessary logic into the source code. Then, to make the software engineering more manageable when extending to the rest of LAPACK, we tried to embed as much of the complicated logic as possible into a few routines that could be reused by all LAPACK routines. We ran into an obstacle for the case of WHAT ≥ 2 (checking input and output routines of all internally called LAPACK routines) and HOW = 0 (using only INFO to report, not INFO_ARRAY); this required too much logic unique to each call to easily embed it into reusable routines. As a consequence, in the case of WHAT ≥ 2 and HOW = 0, we decided to not use INFO to report that an internal subroutine call generated an exception (that did not propagate to an output variable, which would be reported anyway). To get more details, the user will need to set HOW ≥ 1 to report using INFO_ARRAY, in which case INFO will report as before. In other words, WHAT ≥ 2 and HOW=0 behaves the same as WHAT = 1 (check input/output arguments) and HOW = 0.

Our second simplification is to treat all values of WHAT ≤ 1 the same as WHAT = -1, rather than reporting an error when WHAT < -1. We make analogous simplifications for the cases WHAT ≥ 2 , HOW ≤ 0 and HOW ≥ 4 .

Also, INFO_ARRAY was modified so that instead of INFO_ARRAY(5) indicating the total length of the array, INFO_ARRAY(5) indicates the number of entries of the array reporting on input and output arguments, and INFO_ARRAY(6) indicates the number of entries of the array reporting on internal calls. Thus input and output argument reports are always stored at locations INFO_ARRAY(7: 6+INFO_ARRAY(5)), and internal call reports are always stored at locations INFO_ARRAY(7+INFO_ARRAY(5): 6+INFO_ARRAY(5)+INFO_ARRAY(6)). The total length of INFO_ARRAY is 6+INFO_ARRAY(5)+INFO_ARRAY(6). This makes interpreting INFO_ARRAY more self-contained. Another cosmetic change is to have all the new arguments appear at the end of the current calling sequence, so after INFO instead of before. It would also be possible to merge these last 3 arguments into a single struct containing them all, but we have not done this yet.

Finally, we tried to optimize the code to eliminate redundant error checking, eg if SGESV_EC checks A for Infs and NaNs on input, it is not necessary for SGETRF_EC to do so as well. And there are similar possible optimizations for checking outputs. But doing this to eliminate as many redundancies as possible made the code more complicated, and made it harder to reuse code, so we only did some simple cases.

To summarize our new error-checking routines that we can reuse in all new LAPACK routines to hide the complicated but shared logic (hopefully):

- CHECKINIT1: called at the beginning to initialize error checking flags
- CHECKINIT2: called after computing the "legacy" INFO on inputs, to initialize error flags
- xyyCHECKARG: called on an input or output array of type xyy (just SGE so far) to test for Infs and NaNs
- CHECKCALL: called after each internal LAPACK call to check for exceptions
- UPDATE_INFO: called before returning to compute the final value of INFO

Source code for all the above routines, as well as SGESV_EC and all the routines that it calls, are in Appendix C.

3 How to test consistency

Ideally, an implementation of an algorithm would come with a proof that it handles exceptions consistently, *e.g.*, terminates, given various assumptions about underlying building blocks. This sounds like solving the halting problem, but it should be much easier in practice for the algorithms we are talking about, because of their structure: loops with finite loop bounds, or iterations that can be confirmed to include a condition that the number of iterations cannot exceed a certain finite limit (*i.e.* do not simply iterate until a condition like Error_Estimate < Threshold holds, which will be false if Error_Estimate is a NaN). The structure of (most) LAPACK algorithms (and certainly the BLAS) is simple enough to either do this by hand or perhaps automate it, at least enough to identify those routines that require a human expert to analyze them. We leave this for future work.

In the meantime, we propose expanding our LAPACK test code to test both termination and error reporting. It is simplest to insert Infs and NaNs into random locations in the inputs of a routine and see what happens, and this should be our first step. But this will not test what happens if an Inf or NaN is generated in an unpredictable location in the middle of an execution, which is certainly needed to test all the ways exceptions could be reported as discussed in Section 2.5. One approach is to use "fuzzing" [36], which in our context means introducing an Inf or a NaN into one or more (randomly) chosen variables during the course of an execution. We propose fuzzing because it is very difficult to devise an input without Infs or NaNs that will, or should, generate an Inf or NaN during some intermediate calculation. Since our exception handling should be impervious to when and where exceptions are generated, fuzzing is a suitable approach. In addition to choosing (random) locations to introduce Infs and NaNs, we may want to introduce them into subroutines called by the routine being tested (and so on recursively) to make sure that our reporting mechanisms work (or identify what needs to be fixed).

There are (at least) two challenges to implementing this testing approach: (1) how to insert Infs and NaNs into selected variables, and (2) the combinatorially large number of combinations of locations where exceptions might occur in different phases of an execution, in particular when many subroutines are called.

Here is a possible solution for (1): At the end of Section 2.5.4 we mentioned that we had created the routine xyyCHECKARG, which can be reused by any LAPACK routine to check whether an input or output array A contains an Inf or NaN. We can create a "malicious" version of xyyCHECKARG that, on request, deliberately inserts an Inf or NaN into A. The simplest way to do this is to add a subroutine call at the beginning of xyyCHECKARG to a new routine (call it xyyMALARG for now), which takes A as an argument, perhaps along with other xyyCHECKARG arguments saying whether A is input or output, etc., and decides whether to insert an Inf or NaN in some location of A. This could depend, for example, on counting how many times xyyCHECKARG is called, so we could choose to insert an Inf or NaN on the first call, second call, etc. (the counter would live in some global memory, like a common block, so the test harness can reset it between test calls). This malicious version of xyyCHECKARG would only be used for testing.

This might solve problem (1), but not (2). As with our other LAPACK testing, a layered approach seems feasible, testing routines at each level of the call tree from bottom to top. But to make sure that exception reports propagate upwards in the call tree as desired (via routine CHECKCALL), we would (at least) need to use xyyMALARG to insert Infs and NaN in the routines called by the routine at the root of the call tree, i.e. the children of the root. Just doing this for the children seems to avoid the potentially combinatorially large number of possible places exceptions could occur, at the cost of some smaller test coverage (which is dealt with by testing all possible roots = subroutines). This begs the question of how we can design xyyMALARG to know when it should insert an Inf or NaN. This seems to require knowing how to label the call tree so that we know whether the j-th call to xyyCHECKARG on an input (or an output) corresponds to a desired child of the root. We could also potentially pass the name of the routine (always available in array ROUTINE_NAME) to xyyCHECKARG (which doesn't otherwise need it, so just perhaps for the malicious version), which could then pass it to xyyMALARG, which could then perhaps more straightforwardly ask whether this is the child of the root. Of course if the same routine is called at multiple locations in the call tree, we would still need to use the counter to distinguish these.

Or we could accept less rigorous testing and just insert Infs and NaNs at the root of the call tree. Comments welcome.

4 Proposed tasks to improve consistency, in priority order

We propose a list of tasks to improve the exception handling consistency of the BLAS and LAPACK. They are sorted in priority order, with "easy" tasks with potentially larger impact first. Comments are welcome.

- 1. Modify the LAPACK test code to see whether complex division (including real/complex) and complex absolute value are implemented in a way that avoids over/underflow, and issue a warning if they are not, as described in Section 2.2. Even though we are trying to avoid dependence on min/max, we should test these as well, as described in Section 2.1. Finally, we could test complex multiplication as described in Section 2.2, and simply report whether the semantics is based on the textbook definition, or the C standard (this would just be informative, not an error check). This task was recently completed and the new tests appear in LAPACK 3.10.1. Those tests run during the build process of LAPACK, and display useful information when unexpected results are identified. ⁷
- 2. Modify LAPACKE to provide the option to return with an error flag if inputs of selected driver routines contain either NaNs or Infs. The current version only checks for NaNs, but as described in Section 2.4.3 this is inadequate.
- 3. Modify the LAPACK routines that compute complex matrix norms (e.g., {C,Z}LANGE) to provide a norm that correctly signals whether or not the input matrix contains an Inf or NaN, as in Section 2.4.3. For the driver routines that already start by computing norms of the input matrix or matrices, modify them to use INFO to report whether an input contains an Inf or NaN, and return immediately if the mathematical problem is not "well-posed," consistently with LAPACKE. Correspondingly change the LAPACK test code to confirm they behave as desired.
- 4. Fix the reference BLAS routines as described in Section 2.3. Update the BLAS test code accordingly to make sure Infs and NaNs are propagated as expected. This includes devising finite inputs that create Infs and NaNs internally, which should be possible given the relative simplicity of the operations performed. Encourage vendors to adopt the new BLAS. Provide a simple routine to return the index of the first or last nonzero entry of a 1D-array, or the first or last nonzero row of a 2D-array, to help users accelerate xTRS{V,M} also as described in Section 2.3.
- 5. Confirm that the draft implementation in Appendix C of the proposed LAPACK interface for SGESV.EC is correct, making any necessary corrections. Extend the implementation to a few other drivers, eg SGEEV.EC to make sure that the 6 routines intended to be reusable across LAPACK are indeed reusable.
- 6. Build testcode, following the outline in Section 3, and confirm that this approach works for the draft implementations in Task 5.
- 7. Extend Tasks 5 and 6 to the rest of LAPACK.

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⁷http://www.netlib.org/lapack/lapack-3.10.1.html#_2_6_notes_about_compiler_dependency

A More details on I{C,Z}AMAX

The following is a consistent implementation of $I\{C,Z\}AMAX$, according to Section 2.3.2. It is written so that its correctness should be apparent, but one can imagine various ways to optimize its performance, depending on the architecture and length n of the input. For example, the algorithm below does just one pass over the data. Also, checking for exceptions only periodically, as in Section 2.4.2, would likely be faster.

```
noinfyet = 1 ! no Inf has been found yet
 1
 2
    scaledsmax = 0
 3
    ! indicates whether A(i) finite but
    ! abs(real(A(i))) + abs(imag(A(i))) = Inf
 5
    smax = -1
 6
    do i = 1:n
 7
       if (isnan(real(A(i))) .or. isnan(imag(A(i)))) then
 8
          ! return when first NaN found
 9
          icamax = i, return
10
       elseif (noinfyet == 1) ! no Inf found yet
          if (isinf(real(A(i))) .or. isinf(imag(A(i)))) then
11
              ! record location of first Inf,
12
              ! keep looking for first NaN
13
             icamax = i, noinfyet = 0
14
          else ! still no Inf found yet
15
16
              if (scaledsmax == 0)
17
                 ! no abs(real(A(i))) + abs(imag(A(i))) = Inf yet
18
                 x = abs(real(A(i))) + abs(imag(A(i)))
19
                 if (isinf(x))
20
                    scaledsmax = 1
                    smax = (.25*abs(real(A(i)))) + (.25*abs(imag(A(i))))
21
22
23
                 elseif (x > smax) ! everything finite so far
24
                    smax = x
25
                    icamax = i
                 endif
2.6
2.7
             else ! scaledsmax = 1
                 x = (.25*abs(real(A(i)))) + (.25*abs(imag(A(i))))
28
29
                 if (x > smax)
30
                    smax = x
31
                    icamax = i
32
                 endif
33
             endif
          endif
34
35
       endif
36
    enddo
```

We also did timings for ICAMAX on an Intel(R) Xeon(R) Platinum 8180 CPU @ 2.50GHz ("2S Skylake"), 1 core/thread out of 28/56, with 38.5MB L2 and 12x16GB DDR4-2666 memory, comparing the old reference BLAS code [6] vs. the new code above vs. the latest Intel(R) MKL. Not surprisingly, Intel(R) MKL's performance in the presence of no NaNs was fastest. The reference code vs. the above new code was compiled with the Intel(R) Fortran Intel(R) 64 Compiler for applications running on Intel(R) 64, Version 19.0.8, compiled with "-O3 -fprotect-parens -mp1 -mieee-fp". Performance in the presence of a NaN being inserted depended on where the NaN was inserted. It appears that Intel(R) MKL does not do a NaN check first or while scanning the data. Instead, the performance suggests it does the operation and then checks if a NaN was present, and then calculates the position of the first NaN (that is, Intel(R) MKL's ICAMAX is already conformant to this new standard). So this new code could be made to look arbitrarily faster than Intel(R) MKL just by inserting a NaN into the beginning. The new code would exit immediately regardless of how large the problem size N is, whereas Intel(R) MKL would look at the entire array. But

if the NaN were inserted at the end, then the extra performance of the vendor library would dominate.

B BLAS Test Cases

This is a draft description of how to generate BLAS test cases of length n (possible values for n: 1, 2, 3, 10, 128, ...).

ISAMAX test cases: Default entries: $A(k) = (-1)^k k$

- 1. At least 1 NaN, no Inf s (<=15 cases)
 - (a) 1 NaN, at location:
 - i. 1; 2; n/2; n
 - (b) 2 NaNs (if possible, i.e. n>1, ditto later)
 - i. 1,2; 1,n/2; 1,n; 2,n/2; 2,n; n/2,n
 - (c) 3 NaNs
 - i. 1,2,n/2; 1,2,n; 1,n/2,n; 2,n/2,n
 - (d) All NaNs
- 2. At least 1 NaN and at least 1 Inf. For each example above (<=7*15 cases):
 - i. Insert Inf in first non-NaN location
 - ii. Insert -Inf in first non-NaN location
 - iii. Ditto for last non-NaN location
 - iv. Ditto for first and last non-NaN locations
 - v. Insert $(-1)^k*Inf$ in all non-NaN locations
- 3. No NaNs, at least 1 Inf (15 cases). Same pattern as (1) above, inserting (-1) k*Inf into A(k).

Total #cases < 5*(15 + 7*15 + 15) = 615

ICAMAX test cases: In addition to the above, we need additional cases because A(k) can be finite but abs(real(A(k)))+abs(imag(A(k))) can overflow.

New cases:

- 4. A(k) is finite but abs(real(A(k)))+abs(imag(A(k))) can overflow.
 - A. A(k) = -k + i*k for k even, A(k) = OV*((k+2)/(k+3)) + i*OV*((k+2)/(k+3)) for k odd. Correct answer = last odd k.
 - B. Swap odd and even.

Correct answer = last even k.

- C. A(k) = -k + i*k for k even, A(k) = OV*((n-k+2)/(n-k+3)) + i*OV*((n-k+2)/(n-k+3)) for k odd. Correct answer = 1.
- D. Swap odd and even.

Correct answer = 2.

5. For each of the above 4 cases, insert NaNs and/or Infs in same way as for ISAMAX.

xNRM2 test cases:

Some of the following tests use the Blue's constants b and B for the sum of squares from [31]. Any floating-point number x satisfying $b \le x \le B$ has its square (x^2) guaranteed to not over- nor underflow.

- 1. Finite input which expects a correct output.
 - (a) $A(k) = (-1)^k *b/2$, where b is the Blue's min constant. $A(k)^2$ underflows but the norm is $(b/2)^* \operatorname{sqrt}(n)$.
 - (b) $A(k) = (-1)^k x$, where x is the underflow threshold. $A(k)^2$ underflows but the norm is x * sqrt(n).
 - (c) $A(k) = (-1)^k x$, where x is the smallest subnormal number. $A(k)^2$ underflows but the norm is x * sqrt(n). * Mind that not all platforms might implement subnormal numbers.
 - (d) $A(k) = (-1)^k*2*B/n$, where B is the Blue's max constant, n greater than 1. $A(k)^2$ and the norm are finite but sum_k $A(k)^2$ underflows.
 - (e) $A(k) = (-1)^k *2^*B$, where B is the Blue's max constant. $A(k)^2$ overflows but the norm is $(2^*B)^*$ sqrt(n).
 - (f) A(k) = b for k even, and A(k) = -7*b for k odd, where b is the Blue's min constant. The norm is 5*b*sqrt(n).
 - (g) A(k) = B for k even, and A(k) = -7*B for k odd, where B is the Blue's max constant. The norm is 5*B*sqrt(n).
 - (h) $A(k) = (-1)^k *2*OV/sqrt(n)$, n greater than 1. A(k) is finite but the norm overflows.
- 2. Input contains 1 or more Infs, but no NaNs, so correct output is Inf. Test cases add 1 or more Infs to all the cases under (1), in addition to adding Infs to the "harmless" example:
 - (i) $A(k) = (-1)^k * k$.

Inf locations:

- i. 1 Inf at: 1; 2; n/16; n/2; n.
- ii. 2 Infs at: 1,2; 1,n/16; 1,n/2; 1,n; 2,n/16; 2,n/2; 2,n; n/16,n/2; n/16,n; n/2,n.
- iii. 3 Infs at: 1,2,n/16; 1,2,n/2; 1,2,n; 1,n/16,n/2; 1,n/16,n; 1,n/2,n; 2,n/16,n/2; 2,n/16,n; 2
- iv. All Infs.
- 3. Input contains 1 or more NaNs, so correct output is a NaN. Test cases add 1 or more NaNs to all the cases under (1) and (2). NaN locations: Same as the Inf locations in (2). For each NaN location scenario:
 - (a) Input contains no Infs.
 - (b) Input contains Infs:
 - i. Insert Inf in first non-NaN location:
 - ii. Insert -Inf in first non-NaN location;
 - iii. Ditto for last non-NaN location:
 - iv. Ditto for first and last non-NaN locations.
 - v. $A(k) = (-1)^k *Inf.$
 - (c) All NaNs.

B.1 Proof of Concept

The tests described above, for both IxAMAX and xNRM2, were implemented in the testBLAS test suite 8 . This is a C++ library that contains tests for corner cases and Inf and NaN propagation for BLAS routines. It currently uses the $\langle T \rangle$ LAPACK 9 legacy interface to access BLAS implementations such as Reference BLAS, MKL, OpenBLAS, Apple BLAS and Arm Performance Libraries. Briefly speaking, each test in testBLAS calls routines in $\langle T \rangle$ LAPACK, using a C++ legacy interface, which translates the Fortran BLAS interface. The $\langle T \rangle$ LAPACK routine works as either a built-in C++ implementation or, if available, a wrapper to optimized BLAS code. The link between C++ wrappers and optimized BLAS is done by the library LAPACK++ 10 .

We ran those two sets of tests (for IxAMAX and xNRM2) on seven BLAS libraries: Apple Accelerate 12.2.1, IBM ESSL 6.3.0, Intel MKL 2022.1.0, LAPACK 3.9.1, LAPACK 3.10.1, LAPACK 3.11-beta and OpenBLAS 0.3.8. For that, we use the machines:

- darwin-clang, macOS Monterey 12.2.1 using Apple clang version 13.1.6.
- summit-gnu, Summit node using GNU compilers v9.1.0.
- ubuntu-gnu, Ubuntu 20.04.4 LTS using GNU compilers v9.4.0.

LAPACK 3.11-beta is a copy of LAPACK 3.10.1 with $I\{C,Z\}AMAX$ as proposed in Appendix A. We show a summary of the results in Tables 1, 2 and 3. The proposed test cases were able to identify several inconsistencies in the BLAS libraries we analyze; see the following paragraphs.

Test case:	1	2	3
Apple Accelerate 12.2.1 (darwin-clang)	(a)-(c)	(a)-(c), i-v	-
IBM ESSL 6.3.0 (summit-gnu)	(a)-(c)	(a)-(c), i-v	-
Intel MKL 2022.1.0 (ubuntu-gnu)	-	-	-
LAPACK 3.9.1 (ubuntu-gnu)	(a)-(c)	(a)-(c), i-v	-
LAPACK 3.10.1 (ubuntu-gnu)	(a)-(c)	(a)-(c), i-v	-
LAPACK 3.11-beta (ubuntu-gnu)	-	-	-
OpenBLAS 0.3.8 (ubuntu-gnu)	(a)-(d)	(a)-(c), i-v	-

Table 1: Unsatisfied tests for I{S,D}AMAX.

Test case:	1	2	3	4	5
Apple Accelerate 12.2.1 (darwin-clang)	(a)-(d)	(a)-(c), i-v	-	A, B	A-D
IBM ESSL 6.3.0 (summit-gnu)	(a)-(c)	(a)-(c), i-v	-	A, B	A-D
Intel MKL 2022.1.0 (ubuntu-gnu)	-	-	-	A, B	A-D
LAPACK 3.9.1 (ubuntu-gnu)	(a)-(c)	(a)-(c), i-v	-	A, B	A-D
LAPACK 3.10.1 (ubuntu-gnu)	(a)-(c)	(a)-(c), i-v	-	A, B	A-D
LAPACK 3.11-beta (ubuntu-gnu)	-	-	-	-	-
OpenBLAS 0.3.8 (ubuntu-gnu)	(a)-(d)	(a)-(c), i-v	-	A, B	A-D

Table 2: Unsatisfied tests for I{C,Z}AMAX.

First, only I{S,D}AMAX from Intel MKL 2022.1.0 and LAPACK 3.11-beta conform to the proposed exception handling semantics. The other BLAS packages do not return the first NaN as the output of I{S,D}AMAX. Notice that this also happens for vectors with only a single NaN. In case 1(d), "All NaNs", I{S,D}AMAX from OpenBLAS 0.3.8 returns the first NaN for the sizes n = 1, 2, 3, and returns the last NaN for n = 10, 128. All implementations are

⁸https://github.com/tlapack/testblas

⁹https://github.com/tlapack/tlapack

¹⁰ https://bitbucket.org/icl/lapackpp

Test case:	1	2	3
Apple Accelerate 12.2.1 (darwin-clang)	(a),(d)-(h) **	(a)-(i) **	-
IBM ESSL 6.3.0 (summit-gnu)	(c) *	-	-
Intel MKL 2022.1.0 (ubuntu-gnu)	-	-	-
LAPACK 3.9.1 (ubuntu-gnu)	(f)-(h)	(a)-(i)	-
LAPACK 3.10.1 (ubuntu-gnu)	-	-	-
LAPACK 3.11-beta (ubuntu-gnu)	-	-	-
OpenBLAS 0.3.8 (ubuntu-gnu)	-	-	-

Table 3: Unsatisfied tests for xNRM2. (*) Fails for double and complex double only. (**) Fails for float and complex float only.

able to identify the first Infs when no NaN is present. The implementations of I{C,Z}AMAX in all tested packages, excluding LAPACK 3.11-beta, do not satisfy several tests. If the input is real, I{C,Z}AMAX returns the same value as I{S,D}AMAX as expected. All these implementations of I{C,Z}AMAX do not pass tests using the new input cases A, B, and also do not pass for the inputs A-D when the input contains Infs. This happens because those routines are not able to compare the numbers x, y and Inf, when both |Re(x)| + |Im(x)| and |Re(y)| + |Im(y)| overflow. I{C,Z}AMAX proposed in Appendix A pass all the proposed tests.

The implementation of xNRM2 in Intel MKL 2022.1.0, LAPACK 3.10.1 and OpenBLAS 0.3.8 pass all the tests. Apple Accelerate 12.2.1 fails in tests (a) and (d)-(h) when no Inf is present, and (a)-(i) when there is at least one Inf in the input. This only happens on tests using single precision. IBM ESSL 6.3.0 fails in the case with subnormal numbers in double precision and no Infs. LAPACK 3.9.1 fails in tests (f)-(h) when no Inf is present, and (a)-(i) when there is at least one Inf input. Note that the algorithms for xNRM2 from LAPACK 3.9.1 differ from the one in LAPACK 3.10.0; the latter comes from [28]. The new version, introduced as a safe-scaling NRM2, addresses all the proposed new exception handling semantics.

C Sample implementations of SGESV and routines in its call tree

This appendix include model implementations of our proposed LAPACK interface ¹¹. The 6 routines CHECKINIT1, CHECKINIT2, SGECHECKARG, SGEINFNAN, CHECKCALL, and UPDATE_INFO are meant to be reusable across most LAPACK routines, encapsulating most of the logic described in section 2.5.2. The 4 routines SGESV_EC, SGETRF_EC, SGETRF2_EC and SGETRS_EC are all the routines in the call tree of SGESV_EC, modified according to section 2.5.2. (Note: These compile correctly, but have not been run to verify correctness.)

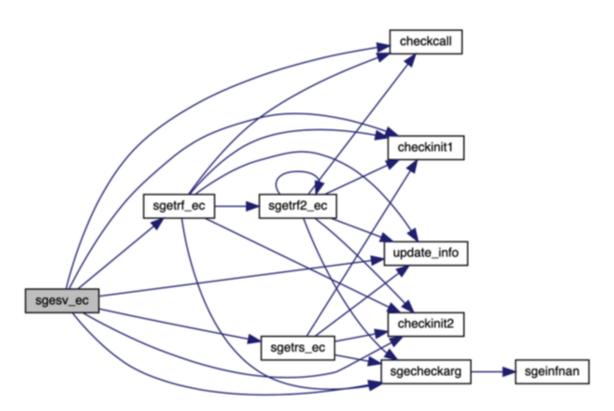
- CHECKINIT1 initializes variables used to determine how to check and report errors.
- CHECKINIT2 initializes variables used to report errors.
- SGECHECKARG checks whether argument A contains Infs or NaNs, depending on the input variable FLAG_REPORT_INTERNAL, and accordingly updates reporting variables INFO_INTERNAL and INFO_AR-RAY.
- SGEINFNAN returns INFNAN = 1 if the matrix A contains an Inf or NaN, and 0 otherwise. The location of the Inf or NaN is at A(I,J).
- CHECKCALL checks whether an internal LAPACK call signaled an exception and updates reporting variables INFO_INTERNAL and INFO_ARRAY accordingly.
- UPDATE_INFO updates INFO and INFO_ARRAY before an LAPACK routine returns.
- SGESV_EC SGESV with error checking
- SGETRF_EC SGETRF with error checking
- SGETRF2_EC SGETRF2 with error checking
- SGETRS_EC SGETRS with error checking

As a simple metric of how much more complicated the code becomes to incorporate error checking, the table below has line counts for the original LAPACK routines and their _EC versions, broken down into lines of comments, and lines of code (declarations and executable). The "%growth" is the ratio of the number of new lines (total_ec) to the original number of lines (total). The 6 reusable routines total 1059 lines.

Routine	Total Lines	Comments	Code
sgesv	176	149	27
sgesv_ec	396	322	74
difference	220	173	47
sgetrf	222	167	55
sgetrf_ec	433	331	102
difference	211	164	47
sgetrf2	269	194	75
sgetrf2_ec	477	358	119
difference	208	164	44
sgetrs	222	175	47
sgetrs_ec	394	313	81
difference	172	138	34
total	889	685	204
total_ec	1700	1324	376
difference	811	639	172
%growth	191%	193%	184%

¹¹https://github.com/BallisticLA/exception-handling/releases/tag/D9

We append below the call graph of all these routines.



```
*> \brief \b CHECKINIT1
  ====== DOCUMENTATION =======
* Online html documentation available at
           http://www.netlib.org/lapack/explore-html/
 Definition:
  ========
       SUBROUTINE CHECKINIT1 (FLAG_REPORT, FLAG_REPORT_INTERNAL,
                             FLAG REPORT CALL,
                             CALL_REPORT_EXCEPTIONS, CONTEXT )
       .. Scalar Arguments ..
                        CALL_REPORT_EXCEPTIONS
       LOGICAL
       .. Array Arguments ..
       INTEGER
                        FLAG_REPORT( 2 ), FLAG_REPORT_INTERNAL( 2 )
       INTEGER
                        FLAG_REPORT_CALL( 2 )
       .. Pointer Arguments ..
       POINTER CONTEXT ... advice requested
*> \par Purpose:
* =========
*>
*> \verbatim
*>
*> CHECKINIT1 initializes variables used to determine how
*> to check and report errors.
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in] FLAG_REPORT
*> \verbatim
          FLAG REPORT is INTEGER array, dimension(2)
*>
*>
          FLAG_REPORT(1) defines what kinds of exceptions to report,
*>
           using INFO and possibly also INFO_ARRAY for more details.
           FLAG_REPORT (1)
*>
            <= -1 turns off all error checking
*>
             = 0 standard error checks only (eg LDA < 0)
*>
*>
             = 1 also check inputs and outputs for Infs and NaNs
            >= 2 also check input and output arguments of internal
*>
*>
               LAPACK routines (not performed unless
                FLAG_REPORT(2) >= 1)
*>
            FLAG_REPORT(2) determines how errors are reported:
*>
*>
            FLAG_REPORT (2)
```

```
*>
            <= 0 only returns INFO
*>
             = 1 also returns INFO_ARRAY with more details
             = 2 also calls REPORT_EXCEPTIONS if there are errors
*>
             = 3 also calls REPORT_EXCEPTIONS in internal LAPACK
                 routines
*>
*>
            >= 4 will call GET FLAGS TO REPORT (CONTEXT, FLAG REPORT)
                 to get values of FLAG_REPORT to use, overriding
*>
                 input values. The user needs to have called
*>
*>
                 SET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
                 before calling SCHECKINIT in order to set
*>
                 FLAG_REPORT, otherwise the default is
*>
                 FLAG_REPORT = [0, 0]. The input array FLAG_REPORT
*>
*>
                 will not be overwritten.
*> \endverbatim
*>
*> \param[out] FLAG_REPORT_INTERNAL
*> \verbatim
           FLAG_REPORT_INTERNAL is INTEGER array, dimension(2)
*>
*>
           FLAG_REPORT_INTERNAL contains updated values of
           FLAG_REPORT on return.
*>
*> \endverbatim
*>
*> \param[in] FLAG REPORT CALL
*> \verbatim
*>
           FLAG_REPORT_CALL is INTEGER array, dimension(2)
           FLAG_REPORT_CALL contains the values of FLAG_REPORT
*>
           to be used in internal LAPACK calls.
*>
*>
*> \param[out] CALL_REPORT_EXCEPTIONS
*> \verbatim
*>
           CALL_REPORT_EXCEPTIONS is LOGICAL
           CALL_REPORT_EXCEPTIONS is true if REPORT_EXCEPTIONS should
*>
*>
           be called, and false if not.
*> \endverbatim
*>
*> \param[in] CONTEXT
*> \verbatim
           CONTEXT is POINTER to an "opaque object"
*>
*> \endverbatim
*>
* Authors:
  =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
```

```
SUBROUTINE CHECKINIT1 (FLAG_REPORT, FLAG_REPORT_INTERNAL,
  $
                       FLAG_REPORT_CALL,
  Ś
                        CALL_REPORT_EXCEPTIONS, CONTEXT )
-- LAPACK computational routine --
-- LAPACK is a software package provided by Univ. of Tennessee,
-- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
   .. Scalar Arguments ..
   LOGICAL
                   CALL REPORT EXCEPTIONS
   .. Array Arguments ..
   INTEGER
                   FLAG_REPORT( 2 ), FLAG_REPORT_INTERNAL( 2 )
   INTEGER
                   FLAG_REPORT_CALL( 2 )
   .. Pointer Arguments ..
             CONTEXT
______
   .. Parameters ..
   INTEGER, DIMENSION(4), PARAMETER ::
  $ WHAT NEXT = (/-1, 0, 0, 2/)
   INTEGER, DIMENSION(4), PARAMETER ::
  $ HOW_NEXT = (/ 0, 1, 1, 3 /)
   .. Local Scalars ..
   INTEGER
                   WHAT, HOW
   .. Local Arrays ..
   INTEGER
                   FLAG_REPORT_TMP( 2 )
   .. External Subroutines ..
               GET_FLAGS_TO_REPORT
   EXTERNAL
   .. Intrinsic Functions ..
   INTRINSIC MAX, MIN
   .. Executable Statements ..
   WHAT records what errors are to be reported
   WHAT = MAX(-1, MIN(FLAG_REPORT(1), 2))
   HOW records how those errors are to be reported
   HOW = 0
   CALL_REPORT_EXCEPTIONS = .FALSE.
   FLAG_REPORT_INTERNAL(1) = WHAT
   FLAG_REPORT_INTERNAL(2) = HOW
   FLAG_REPORT_CALL( 1 ) = WHAT_NEXT(WHAT+2)
   FLAG_REPORT_CALL( 2 ) = HOW_NEXT(HOW+1)
   Check if error reporting turned off
   IF (WHAT .EQ. -1) RETURN
```

```
HOW = MAX(0, MIN(FLAG_REPORT(2), 4))
FLAG_REPORT_INTERNAL(2) = HOW
IF (HOW .EQ. 4) THEN
  Get updated FLAG_REPORT
   CALL GET_FLAGS_TO_REPORT(CONTEXT, FLAG_REPORT_TMP)
  WHAT = MAX (-1, MIN (FLAG REPORT TMP (1), 2))
  FLAG_REPORT_INTERNAL(1) = WHAT
  FLAG_REPORT_CALL( 1 ) = WHAT_NEXT(WHAT+2)
  IF (WHAT .EQ. -1) THEN
    Error reporting turned off
    HOW = 0
    FLAG_REPORT_INTERNAL(2) = HOW
    FLAG_REPORT_CALL( 2 ) = HOW_NEXT(HOW+1)
    RETURN
   END IF
   HOW = MAX(0, MIN(FLAG_REPORT_TMP(2), 3))
  FLAG_REPORT_INTERNAL(2) = HOW
  FLAG_REPORT_CALL( 2 ) = HOW_NEXT(HOW+1)
END IF
Error reporting not turned off
Decide whether to call REPORT_EXCEPTIONS
IF (HOW .GE. 2) CALL_REPORT_EXCEPTIONS = .TRUE.
RETURN
End of CHECKINIT1
END
```

```
*> \brief \b CHECKINIT2
 ====== DOCUMENTATION =======
* Online html documentation available at
           http://www.netlib.org/lapack/explore-html/
 Definition:
  ========
       SUBROUTINE CHECKINIT2 (FLAG_REPORT_INTERNAL, INFO,
                             INFO_INTERNAL, INFO_ARRAY, NUMARGS,
      $
                             NUMCALLS )
       .. Scalar Arguments ..
                        INFO, NUMARGS, NUMCALLS
       INTEGER
       .. Array Arguments ..
       INTEGER FLAG_REPORT_INTERNAL(2)
       INTEGER
                       INFO_INTERNAL( 2 )
      INTEGER
                        INFO_ARRAY( * )
*> \par Purpose:
* ========
*>
*> \verbatim
*> CHECKINIT2 initializes variables used to report errors.
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in] FLAG_REPORT_INTERNAL
*> \verbatim
*>
          FLAG_REPORT_INTERNAL is INTEGER array, dimension(2)
           FLAG_REPORT_INTERNAL(1) defines what kinds of exceptions
*>
*>
          to report, using INFO and possibly also INFO_ARRAY for
*>
          more details.
*>
           FLAG_REPORT_INTERNAL(1)
*>
            <= -1 turns off all error checking
            = 0 standard error checks only (eg LDA < 0)
*>
            = 1 also check inputs and outputs for Infs and NaN
*>
            >= 2 also check input and output arguments of internal
*>
*>
                LAPACK routines
            FLAG_REPORT_INTERNAL(2) determines how errors are
*>
*>
            reported:
            FLAG_REPORT_INTERNAL(2)
*>
*>
           <= 0 only returns INFO
*>
            = 1 also return INFO_ARRAY with more details
```

```
*>
              = 2 also calls REPORT_EXCEPTIONS if there are errors
*>
             >= 3 also calls REPORT_EXCEPTIONS in internal LAPACK
*>
                  routines
*> \endverbatim
*>
*> \param[in] INFO
*> \verbatim
            INFO is INTEGER
*>
            INFO is used to report errors, and contains the value
            of INFO from standard input argument checking.
*> \endverbatim
*>
*> \param[out] INFO_INTERNAL
*> \verbatim
            INFO_INTERNAL is INTEGER array, dimension(2)
*>
*>
            INFO_INTERNAL( 1 ) is used to track potential changes
           to INFO from errors detected by checking input and output
*>
*>
            arguments.
*>
            INFO_INTERNAL( 2 ) is used to track potential changes
*>
            to INFO from errors detected by internal subroutine calls.
            Both entries are initialized to 0.
*>
*> \endverbatim
*>
*> \param[in,out] INFO_ARRAY
*> \verbatim
            INFO_ARRAY is INTEGER array, dimension( * )
*>
            INFO_ARRAY is used to report errors, and is initialized.
*>
*> \endverbatim
*>
*> \param[in] NUMARGS
*> \verbatim
           NUMARGS is INTEGER
*>
*>
           NUMARGS is the number of input and output arguments
            reported in INFO_ARRAY, in locations
*>
*>
            INFO_ARRAY(7:6+NUMARGS).
*>
            NUMARGS is used to initialize INFO_ARRAY.
*> \endverbatim
*>
*> \param[in] NUMCALLS
*> \verbatim
*>
           NUMCALLS is INTEGER
*>
            NUMCALLS is the number of internal LAPACK calls
            reported in INFO_ARRAY, in locations
*>
            INFO ARRAY(7+NUMARGS:6+NUMARGS+NUMCALLS).
*>
            NUMCALLS is used to initialize INFO_ARRAY.
*>
*> \endverbatim
*>
* Authors:
  =======
*> \author Univ. of Tennessee
```

```
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
     SUBROUTINE CHECKINIT2 (FLAG REPORT INTERNAL, INFO, INFO INTERNAL,
                          INFO_ARRAY, NUMARGS, NUMCALLS )
  -- LAPACK computational routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     .. Scalar Arguments ..
                      INFO, NUMARGS, NUMCALLS
     INTEGER
     .. Array Arguments ..
     INTEGER
                     FLAG_REPORT_INTERNAL(2), INFO_INTERNAL(2)
     INTEGER
                     INFO_ARRAY( * )
  ______
     .. Local Scalars ..
     INTEGER
                      WHAT, HOW
     .. Executable Statements ..
     INFO INTERNAL (1) = 0
     INFO_INTERNAL(2) = 0
     WHAT = FLAG_REPORT_INTERNAL(1)
     HOW = FLAG_REPORT_INTERNAL( 2 )
     IF (HOW .GE. 1) THEN
        Initialize INFO_ARRAY
        INFO\_ARRAY(1) = INFO
        INFO\_ARRAY(2) = WHAT
        INFO\_ARRAY(3) = HOW
        INFO\_ARRAY(4) = INFO
        INFO\_ARRAY(5) = NUMARGS
        INFO ARRAY(6) = NUMCALLS
        IF (NUMARGS .GT. 0) THEN
          DO 10 I = 7, 6+NUMARGS
             If argument already marked as checked, do not
             reinitialize.
             IF (INFO_ARRAY(I).NE.0 .AND. INFO_ARRAY(I).NE.1)
                INFO\_ARRAY(I) = -1
10
          CONTINUE
       ENDIF
        IF (NUMCALLS .GT. 0) THEN
          DO 20 I = 7+NUMARGS, 6+NUMARGS+NUMCALLS
             INFO\_ARRAY(I) = -1
```

20 CONTINUE ENDIF

END IF

RETURN

* End of CHECKINIT2

END

```
*> \brief \b SGECHECKARG
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
  Definition:
  ========
       SUBROUTINE SGECHECKARG (FLAG REPORT INTERNAL, M, N, A, LDA,
                               INFO, INFO INTERNAL, INFO ARRAY,
      $
                               ARGNUM, INOUT, ERRFLAG, LOC )
       .. Scalar Arguments ..
       INTEGER
                          M, N, LDA, ARGNUM, INOUT, INFO, ERRFLAG
       INTEGER
                          LOC
       .. Array Arguments ..
                         A(LDA, *)
       REAL
       INTEGER
                         FLAG_REPORT_INTERNAL( 2 )
       INTEGER
                         INFO_INTERNAL( 2 ), INFO_ARRAY( * )
*> \par Purpose:
* ========
*>
*> \verbatim
*>
*> SGECHECKARG checks whether argument A contains Infs or NaNs,
*> depending on the input variable FLAG_REPORT_INTERNAL, and
*> accordingly updates reporting variables INFO_INTERNAL and
*> INFO_ARRAY.
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in] FLAG_REPORT_INTERNAL
*> \verbatim
*>
           FLAG_REPORT_INTERNAL is INTEGER array, dimension(2)
*>
           FLAG REPORT INTERNAL(1) defines what kinds of exceptions
           to report, using INFO and possibly also INFO_ARRAY for
*>
           more details.
*>
           FLAG_REPORT_INTERNAL(1)
*>
*>
            <= -1 turns off all error checking
             = 0 standard error checks only (eg LDA < 0)
*>
*>
            = 1 also check inputs and outputs for Infs and NaN
            >= 2 also check input and output arguments of internal
*>
*>
                LAPACK routines (not performed unless
*>
                FLAG_REPORT_INTERNAL(2) >= 1)
```

```
*>
             FLAG_REPORT_INTERNAL(2) determines how errors are
*>
            reported:
*>
            FLAG_REPORT_INTERNAL(2)
             <= 0 only returns INFO
             = 1 also return INFO_ARRAY with more details
*>
             = 2 also calls REPORT EXCEPTIONS if there are errors
*>
             >= 3 also calls REPORT_EXCEPTIONS in internal LAPACK
*>
*>
                  routines
*> \endverbatim
*>
*> \param[in] M
*> \verbatim
          M is INTEGER
           The number of rows in A. M >= 0
*>
*> \endverbatim
*>
*> \param[in] N
*> \verbatim
           N is INTEGER
*>
           The number of columns in A. M >= 0
*> \endverbatim
*>
*> \param[in] A
*> \verbatim
           A is REAL array, dimension (LDA, N)
           Matrix to be checked for containing Infs and NaNs
*> \endverbatim
*>
*> \param[in] LDA
*> \verbatim
*>
           LDA is INTEGER
            The leading dimension of the array A. LDA \geq max(1, M).
*>
*> \endverbatim
*> \param[in] INFO
*> \verbatim
*>
            INFO is INTEGER
            INFO contains the standard value that LAPACK would return
*>
*> \endverbatim
*>
*> \param[in,out] INFO_INTERNAL
*> \verbatim
            INFO_INTERNAL is INTEGER array, dimension(2)
*>
*>
            INFO_INTERNAL( 1 ) is used to track potential changes
            to INFO from errors detected by checking input and output
*>
*>
            arguments.
            INFO_INTERNAL( 2 ) is not accessed.
*>
\star> \endverbatim
*> \param[in,out] INFO_ARRAY
*> \verbatim
```

```
*>
           INFO_ARRAY is INTEGER ARRAY
*>
           INFO_ARRAY can report error checks for each
*>
           floating point input and output, and each
           internal subroutine call.
*> \endverbatim
*>
*> \param[in] ARGNUM
*> \verbatim
*>
           ARGNUM is INTEGER
          A is ARGNUM-th argument of routine calling SGECHECKARG
*> \endverbatim
*>
*> \param[in] INOUT
*> \verbatim
           INOUT is INTEGER
*>
*>
           INOUT = 0 if A is an input-only argument
                     in the routine calling SGECHECKARG.
*>
*>
           INOUT = 1 if A is an output-only argument.
*>
           INOUT = 2 if A is both an input and output argument,
*>
                     and is being checked on input.
           INOUT = 3 if A is both an input and output argument,
*>
                     and is being checked on output.
*>
*> \endverbatim
*>
*> \param[in] ERRFLAG
*> \verbatim
           ERRFLAG is INTEGER
           INFO INTERNAL(1) = ERRFLAG is used to indicate that
*>
           A contains an Inf or NaN on output, but not input.
*>
*>
           Not accessed if A is checked on input (INOUT = 0 or 2).
*> \endverbatim
*>
*> \param[in] LOC
*> \verbatim
*>
           LOC is INTEGER
*>
           LOC points to the entry of INFO_ARRAY used to report on A
*> \endverbatim
* Authors:
 =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
     SUBROUTINE SGECHECKARG (FLAG_REPORT_INTERNAL, M, N, A, LDA,
    $
                            INFO, INFO_INTERNAL, INFO_ARRAY,
```

```
Ś
                          ARGNUM, INOUT, ERRFLAG, LOC )
-- LAPACK computational routine --
-- LAPACK is a software package provided by Univ. of Tennessee,
-- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
   .. Scalar Arguments ..
   INTEGER
                     M, N, LDA, ARGNUM, INOUT, INFO, ERRFLAG
   INTEGER
                     LOC
   .. Array Arguments ..
   REAL
                     A(LDA, *)
                     FLAG_REPORT_INTERNAL( 2 )
   INTEGER
   INTEGER
                     INFO_INTERNAL( 2 ), INFO_ARRAY( * )
______
   .. Local Scalars ..
   INTEGER
                     WHAT, HOW, INFO_A, INFNAN, II, JJ
   .. External Subroutines ..
   EXTERNAL
                     SGEINFNAN
   .. Intrinsic Functions ..
   INTRINSIC MAX, MIN
   .. Executable Statements ..
   Check for exceptional entries in A
   WHAT = FLAG_REPORT_INTERNAL( 1 )
   IF (WHAT .GE. 1) THEN
      Check input or output for Infs and NaNs
      HOW = FLAG_REPORT_INTERNAL( 2 )
      IF (HOW .GE. 1) THEN
         INFO_ARRAY used for reporting, as well as INFO
         INFO_A = INFO_ARRAY(LOC)
         IF (INOUT .EQ. 0 .OR. INOUT .EQ. 2) THEN
            Checking A on input
            IF (INFO_A .NE. 0 .AND. INFO_A .NE. 1) THEN
              A not checked yet, so check
              CALL SGEINFNAN ( M, N, A, LDA, INFNAN, II, JJ )
              INFO ARRAY(LOC) = INFNAN
            ENDIF
            Update INFO_INTERNAL to point to A if not already set
            IF (INFO_INTERNAL(1).EQ.O .AND. INFO_ARRAY(LOC).EQ.1)
  $
              INFO_INTERNAL(1) = -ARGNUM
         ELSEIF (INOUT .EQ. 1) THEN
            Checking output-only variable A on output
            CALL SGEINFNAN ( M, N, A, LDA, INFNAN, II, JJ )
            INFO\_ARRAY(LOC) = 2*INFNAN
            Update INFO_INTERNAL to point to A if not already set
```

```
IF (INFO_INTERNAL(1).EQ.O .AND. INFO_ARRAY(LOC).EQ.2)
$
            INFO_INTERNAL(1) = ERRFLAG
       ELSE
          Checking input-output variable A on output
          CALL SGEINFNAN ( M, N, A, LDA, INFNAN, II, JJ )
          IF (INFNAN .EQ. 1) INFO ARRAY(LOC) = INFO ARRAY(LOC)+2
          Update INFO_INTERNAL to point to A if not already set
          IF (INFO_INTERNAL(1).EQ.O .AND. INFO_ARRAY(LOC).EQ.2)
$
             INFO_INTERNAL(1) = ERRFLAG
   ELSEIF (INFO_INTERNAL(1) .EQ. 0 .AND. INFO .EQ. 0) THEN
       Only INFO used for reporting, not set yet
       CALL SGEINFNAN ( M, N, A, LDA, INFNAN, II, JJ )
       IF (INOUT .EQ. 0 .OR. INOUT .EQ. 2) THEN
          Checking A on input
          IF (INFNAN .EQ. 1) INFO_INTERNAL(1) = -ARGNUM
       ELSE
          Checking A on output
          IF (INFNAN .EQ. 1) INFO_INTERNAL(1) = ERRFLAG
       ENDIF
   ENDIF
ENDIF
RETURN
End of SGECHECKARG
END
```

```
*> \brief \b SGEINFNAN
* ====== DOCUMENTATION =======
* Online html documentation available at
     http://www.netlib.org/lapack/explore-html/
* Definition:
* ========
       SUBROUTINE SGEINFNAN ( M, N, A, LDA, INFNAN, I, J )
       .. Scalar Arguments ..
      INTEGER
                        LDA, M, N, INFNAN, I, J
       .. Array Arguments ..
      REAL
                        A(LDA, \star)
       . .
*> \par Purpose:
* =========
*>
*> \verbatim
*> SGEINFNAN returns INFNAN = 1 if the matrix A contains an Inf or NaN, and O otherwise,
            The location of the Inf or NaN is at A(I, J)
*> \endverbatim
*>
*> \return SGEINFNAN
* Arguments:
* =======
*>
*> \param[in] M
*> \verbatim
          M is INTEGER
*>
           The number of rows of the matrix A. M >= 0. When M = 0,
*>
          INFNAN is set to 0.
*> \endverbatim
*> \param[in] N
*> \verbatim
           N is INTEGER
*>
           The number of columns of the matrix A. N \ge 0. When N = 0,
*>
           INFNAN is set to 0.
*>
*> \endverbatim
*>
*> \param[in] A
*> \verbatim
```

```
*>
          A is REAL array, dimension (LDA, N)
*>
           The M by N matrix A.
\star> \endverbatim
*> \param[in] LDA
*> \verbatim
          LDA is INTEGER
*>
           The leading dimension of the array A. LDA \Rightarrow max(M,1).
*> \endverbatim
*> \param[out] INFNAN
*> \verbatim
          INFNAN is INTEGER
*>
          INFNAN = 1 if A contains an Inf or NaN, and O otherwise.
*> \endverbatim
*>
*> \param[out] I
*> \verbatim
*>
          If A contains an Inf or NaN, one is located at A(I,J),
           otherwise I = 0.
*>
*> \endverbatim
*> \param[out] J
*> \verbatim
           J is INTEGER
*>
*>
          If A contains an Inf or NaN, one is located at A(I,J),
          otherwise J = 0.
*>
* Authors:
  =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEauxiliary
  ______
     SUBROUTINE SGEINFNAN ( M, N, A, LDA, INFNAN, I, J )
  -- LAPACK auxiliary routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     IMPLICIT NONE
     .. Scalar Arguments ..
                 LDA, M, N, INFNAN, I, J
     INTEGER
     .. Array Arguments ..
```

```
REAL
                   A(LDA, *)
  . .
  .. Parameters ..
  REAL
                   ONE
                (ONE = 1.0E+0)
  PARAMETER
  .. Local Scalars ..
  INTEGER
                   MAXEXP
  .. Intrinsic Functions ..
  INTRINSIC EXPONENT, HUGE
  .. Executable Statements ..
  INFNAN = 0
  I = 0
  J = 0
  IF( MIN( M, N ).EQ.0 ) RETURN
  MAXEXP is the exponent of an Inf or NaN
  MAXEXP = EXPONENT(HUGE(ONE)) + 1
  DO 20 J = 1, N
     DO 10 I = 1, M
        It could be faster to use the function IEEE_IS_FINITE
        provided by the intrinsic module IEEE_ARITHMETIC, but
        whether this module is provided is processor dependent,
        according to the Fortran 2008 standard.
        IF ( EXPONENT (A(I, J)) .EQ. MAXEXP ) THEN
           A(I,J) is an Inf or NaN
           INFNAN = 1
           RETURN
        ENDIF
10
   CONTINUE
20 CONTINUE
  I = 0
  J = 0
  RETURN
  End of SGEINFNAN
  END
```

```
*> \brief \b CHECKCALL
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
 Definition:
  ========
       SUBROUTINE CHECKCALL (FLAG REPORT INTERNAL, INFO INTERNAL,
                             INFO CALLARRAY, INFO ARRAY,
      $
                             CALL_ID, LOC )
       .. Scalar Arguments ..
       INTEGER
                         CALL_ID, LOC
       .. Array Arguments ..
       INTEGER
                        FLAG_REPORT_INTERNAL(2), INFO_INTERNAL(2)
       INTEGER
                        INFO_CALLARRAY( * ), INFO_ARRAY( * )
*> \par Purpose:
* ========
*>
*> \verbatim
*>
*> CHECKCALL checks whether an internal LAPACK call signaled an
*> exception and updates reporting variables INFO_INTERNAL and
*> INFO_ARRAY accordingly.
*>
*> \endverbatim
* Arguments:
  _____
*> \param[in] FLAG_REPORT_INTERNAL
*> \verbatim
           FLAG_REPORT_INTERNAL is INTEGER array, dimension(2)
*>
           FLAG_REPORT_INTERNAL(1) defines what kinds of exceptions
*>
*>
          to report, using INFO and possibly also INFO ARRAY for
*>
          more details.
*>
           FLAG REPORT INTERNAL (1)
            <= -1 turns off all error checking
*>
            = 0 standard error checks only (eg LDA < 0)
*>
            = 1 also check inputs and outputs for Infs and NaN
*>
*>
            >= 2 also check input and output arguments of internal
                LAPACK routines (not performed unless
*>
*>
                FLAG_REPORT_INTERNAL(2) >= 1)
            FLAG_REPORT_INTERNAL(2) determines how errors are
*>
*>
            reported:
*>
            FLAG_REPORT_INTERNAL(2)
```

```
<= 0 only returns INFO
*>
*>
             = 1 also return INFO_ARRAY with more details
             = 2 also calls REPORT_EXCEPTIONS if there are errors
*>
             >= 3 also calls REPORT_EXCEPTIONS in internal LAPACK
                  routines
*>
*> \endverbatim
*>
*> \param[out] INFO_INTERNAL
*> \verbatim
            INFO_INTERNAL is INTEGER array, dimension(2)
*>
            INFO_INTERNAL( 1 ) is not accessed.
*>
            INFO_INTERNAL( 2 ) is used to track potential changes
*>
            to INFO from errors detected by internal subroutine calls.
*>
*> \endverbatim
*>
*> \param[in] INFO_CALLARRAY
*> \verbatim
*>
            INFO_CALLARRAY is INTEGER array, dimension (*)
            When HOW >= 1, INFO_CALLARRAY is the INFO_ARRAY returned
*>
*>
            by the routine being checked.
*> \endverbatim
*>
*> \param[in,out] INFO_ARRAY
*> \verbatim
*>
           INFO ARRAY is INTEGER ARRAY
            INFO_ARRAY can report error checks for each
*>
            floating point input and output, and each
*>
            internal subroutine call.
*>
*> \endverbatim
*>
*> \param[in] CALL_ID
*> \verbatim
*>
            CALL_ID is INTEGER
            CALL_ID is a unique identifier for each internal
*>
*>
            LAPACK call that may be checked for exceptions.
*> \endverbatim
*>
*> \param[in] LOC
*> \verbatim
            LOC is INTEGER
*>
*>
            LOC points to the entry of INFO_ARRAY used to report
            on the internal call identified by CALL_ID
*> \endverbatim
*>
*>
* Authors:
  =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
```

```
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
     SUBROUTINE CHECKCALL (FLAG REPORT INTERNAL, INFO INTERNAL,
                         INFO_CALLARRAY, INFO_ARRAY,
    Ś
    $
                         CALL ID, LOC )
  -- LAPACK computational routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     .. Scalar Arguments ..
                      CALL_ID, LOC
     INTEGER
     . .
     .. Array Arguments ..
                     FLAG_REPORT_INTERNAL(2), INFO_INTERNAL(2)
     INTEGER
                      INFO_CALLARRAY( * ), INFO_ARRAY( * )
  ______
     .. Local Scalars ..
                      WHAT, HOW
     INTEGER
     INTEGER
                      TMP, TMPINOUT, TMPCALLS, I, NUMARGS, NUMCALLS
     .. Intrinsic Functions ..
     INTRINSIC
                 MAX, MIN
     .. Executable Statements ..
     WHAT = FLAG_REPORT_INTERNAL(1)
     HOW = FLAG_REPORT_INTERNAL( 2 )
     IF (WHAT .GE. 2 .AND. HOW .GE. 1) THEN
     Check inputs, outputs and internal calls of LAPACK call
        Update INFO_ARRAY( LOC )
        Determine whether called routine had any Inf or NaN
        inputs or outputs
        TMP = INFO_ARRAY( LOC )
        Determine whether called routine had any Infs or NaNs
        reported by its own internal calls
        TMPCALLS = 0
        NUMARGS = number of arguments reported in INFO_CALLARRAY
        NUMARGS = INFO_CALLARRAY(5)
        NUMCALLS = number of internal subroutine calls reported in
        INFO_ALLARRAY
        NUMCALLS = INFO\_CALLARRAY(6)
        IF (NUMCALLS .GT. 0) THEN
          DO 10 I = 7+NUMARGS, 6+NUMARGS+NUMCALLS
             TMPCALLS = MAX( TMPCALLS, INFO_CALLARRAY( I ) )
10
          CONTINUE
        ENDIF
```

```
IF (TMPCALLS .GE. 1) TMP = MAX( TMP, 1 )
        Determine whether called routine had any inputs or outputs
        containing Infs or NaNs
        TMPINOUT = 0
        IF (NUMARGS .GT. 0) THEN
           DO 20 I = 7, 6+NUMARGS
              TMPINOUT = MAX( TMPINOUT, INFO_CALLARRAY( I ) )
20
           CONTINUE
        ENDIF
        IF (TMPINOUT .GT. 0) TMP = MAX( TMP, TMPINOUT+1 )
        INFO_ARRAY( LOC ) = TMP
        Update INFO_INTERNAL
        IF (INFO_INTERNAL( 2 ) .EQ. 0 .AND. TMP .GT. 0)
     $ INFO_INTERNAL(2) = CALL_ID
     ENDIF
     RETURN
     End of CHECKCALL
     END
```

```
*> \brief \b UPDATE_INFO
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
  Definition:
  ========
       SUBROUTINE UPDATE_INFO( INFO, INFO_ARRAY, INFO_INTERNAL )
       .. Scalar Arguments ..
       INTEGER
                          INFO
       .. Array Arguments ..
                         INFO_ARRAY( * ), INFO_INTERNAL( 2 )
       INTEGER
*> \par Purpose:
* ========
*>
*> \verbatim
*> UPDATE_INFO updates INFO and INFO_ARRAY before an LAPACK routine
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in,out] INFO
*> \verbatim
           INFO is INTEGER
*>
*>
           On input, INFO contains the standard value that LAPACK
           would return.
*>
           On output, INFO also reports any exceptional inputs or
*>
           outputs, or exceptions in internal subroutine calls,
*>
*>
           as reported in INFO_INTERNAL
*> \endverbatim
*>
*> \param[in,out] INFO_ARRAY
*> \verbatim
*>
           INFO_ARRAY(1) is set to the input value of INFO.
           INFO_ARRAY(4) is set to the updated value of INFO.
*>
*>
*> \endverbatim
*>
*> \param[in] INFO_INTERNAL
*> \verbatim
*>
           INFO_INTERNAL is INTEGER array, dimension(2)
```

```
*>
           INFO_INTERNAL( 1 ) is used to track potential changes
*>
           to INFO from errors detected by checking input and output
*>
           arguments.
           INFO_INTERNAL( 2 ) is used to track potential changes
*>
           to INFO from errors detected by internal subroutine calls.
*>
*> \endverbatim
*>
*>
* Authors:
 =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
     SUBROUTINE UPDATE_INFO( INFO, INFO_ARRAY, INFO_INTERNAL )
  -- LAPACK computational routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     .. Scalar Arguments ..
     INTEGER
     .. Array Arguments ..
                       INFO_ARRAY( * ), INFO_INTERNAL( 2 )
     INTEGER
  _____
     .. Executable Statements ..
     INFO\_ARRAY(1) = INFO
     INFO\_ARRAY(4) = INFO
     IF (INFO_INTERNAL(1) .GT. 0 .AND. INFO_ARRAY(4) .EQ. 0) THEN
         Update INFO and INFO ARRAY(4) to indicate exceptional
         input or output
         INFO\_ARRAY(4) = INFO\_INTERNAL(1)
         INFO = INFO_INTERNAL(1)
     ENDIF
     IF (INFO_INTERNAL(2) .GT. 0 .AND. INFO_ARRAY(3) .GE. 1 .AND.
         INFO_ARRAY(4) .EQ. 0) THEN
         Update INFO and INFO_ARRAY(4) to indicate exceptions
         in internal LAPACK call
         INFO\_ARRAY(4) = INFO\_INTERNAL(2)
         INFO = INFO_INTERNAL(2)
     ENDIF
```

.

RETURN

* End of UPDATE_INFO

*

END

```
*> \brief <b> SGESV_EC computes the solution to system of linear equations
*> A * X = B for GE matrices</b> (simple driver)
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
* Definition:
  ========
       SUBROUTINE SGESV_EC( N, NRHS, A, LDA, IPIV, B, LDB,
                           INFO, FLAG_REPORT, INFO_ARRAY, CONTEXT )
       .. Scalar Arguments ..
                         INFO, LDA, LDB, N, NRHS
       INTEGER
       .. Array Arguments ..
       INTEGER
                          IPIV( * )
*
       INTEGER
                         FLAG_REPORT( 2 ), INFO_ARRAY( * )
                         A( LDA, \star ), B( LDB, \star )
      REAL
       .. Pointer Arguments ..
                          CONTEXT ... advice requested
      POINTER
*> \par Purpose:
* ========
*>
*> \verbatim
*>
*> SGESV_EC computes the solution to a real system of linear equations
   A \star X = B
\star> where A is an N-by-N matrix and X and B are N-by-NRHS matrices.
*>
*> The LU decomposition with partial pivoting and row interchanges is
*> used to factor A as
   A = P * L * U,
*>
*> where P is a permutation matrix, L is unit lower triangular, and U
\star> is upper triangular. The factored form of A is then used to solve
\star> the system of equations A \star X = B.
*>
*> SGESV_EC also provides new exception handling and
*> reporting capabilities.
*>
*> \endverbatim
* Arguments:
  _____
```

```
*> \param[in] N
*> \verbatim
*>
            N is INTEGER
            The number of linear equations, i.e., the order of the
            matrix A. N >= 0.
*>
*> \endverbatim
*>
*> \param[in] NRHS
*> \verbatim
            NRHS is INTEGER
*>
            The number of right hand sides, i.e., the number of columns
*>
            of the matrix B. NRHS >= 0.
*>
*> \endverbatim
*>
*> \param[in,out] A
*> \verbatim
            A is REAL array, dimension (LDA, N)
*>
*>
            On entry, the N-by-N coefficient matrix A.
*>
            On exit, the factors L and U from the factorization
*>
            A = P*L*U; the unit diagonal elements of L are not stored.
*> \endverbatim
*>
*> \param[in] LDA
*> \verbatim
*>
           LDA is INTEGER
            The leading dimension of the array A. LDA >= \max(1, N).
*>
*> \endverbatim
*>
*> \param[out] IPIV
*> \verbatim
*>
            IPIV is INTEGER array, dimension (N)
*>
            The pivot indices that define the permutation matrix P;
*>
            row i of the matrix was interchanged with row IPIV(i).
*> \endverbatim
*>
*> \param[in,out] B
*> \verbatim
            B is REAL array, dimension (LDB, NRHS)
*>
*>
            On entry, the N-by-NRHS matrix of right hand side matrix B.
            On exit, if INFO = 0, the N-by-NRHS solution matrix X.
*> \endverbatim
*> \param[in] LDB
*> \verbatim
            LDB is INTEGER
*>
*>
            The leading dimension of the array B. LDB >= \max(1, N).
\star> \endverbatim
*>
*> \param[out] INFO
*> \verbatim
*>
          INFO is INTEGER
```

```
INFO is defined below depending on FLAG_REPORT
*>
*> \endverbatim
*>
*> \param[in] FLAG_REPORT
*> \verbatim
*>
            FLAG REPORT is INTEGER array, dimension(2)
            FLAG_REPORT(1) defines what kinds of exceptions to report,
*>
*>
            using INFO and possibly also INFO_ARRAY for more details.
*>
            FLAG_REPORT (1)
*>
             <= -1 turns off all error checking, so INFO=0 is
*>
                   returned.
                0 does standard argument checking:
*>
*>
                   INFO = 0 means successful exit
*>
                   INFO = -i means the i-th (non-floating point)
*>
                              argument had an illegal value
                              (first error found is reported)
*>
                   INFO = i means U(i,i) = 0. The factorization
*>
*>
                            has been completed, but the factor U is
*>
                             exactly singular, and division by zero
*>
                             will occur if it is used to solve a system
*>
                             of equations.
*>
                   Using INFO to report the above errors has priority
*>
                   over reporting any of the errors described below.
                   More generally, an error that would be found with a
*>
*>
                   lower value of FLAG REPORT(1) has priority to
*>
                   report using INFO than an error that would only
                   be found with a higher value of FLAG_REPORT(1).
*>
              = 1 also checks for Infs and NaNs in inputs and
*>
                   outputs, if INFO not already nonzero:
*>
                   INFO = -3 means A contained an Inf or NaN on
*>
*>
                              input; execution continues.
                   INFO = -6 means B contained an Inf or NaN on
*>
*>
                              input, but not A; execution continues.
                   INFO = N+1 means that A contained an Inf or NaN on
*>
*>
                          output but neither A nor B did on input.
*>
                   INFO = N+2 means that B contained an Inf or NaN on
*>
                           output but neither A nor B did on input nor
*>
                           A on output.
                   A and B will also be checked on input and output if
*>
*>
                   FLAG REPORT(2) = 1, 2 or 3 and reported in
*>
                   INFO_ARRAY as described below.
*>
              >= 2 also checks for Infs and NaNs as inputs or outputs
                   in all internal LAPACK calls in the call chain, if
*>
*>
                   INFO is not already nonzero, and
                   FLAG_REPORT(2) = 1, 2 \text{ or } 3. \text{ In this case:}
*>
*>
                   INFO = N+3 means that either the call to
                           SGETRF_EC had an Inf or NaN as an
*>
*>
                           input or output as above, or a subroutine
                           in its call tree did.
*>
*>
                   INFO = N+4 means that the call to SGETRS_EC
*>
                          had an Inf or NaN as an
```

```
*>
                           input or output as above.
*>
                   Each input, output and internal LAPACK call will
                   also be checked if FLAG_REPORT(2) = 1, 2 or 3 and
*>
                   reported in INFO_ARRAY as described below.
*>
*>
*>
            FLAG REPORT(2) defines how to report the exceptions
            requested by FLAG_REPORT(1).
*>
              If FLAG REPORT(1) \leftarrow -1, FLAG REPORT(2) is ignored and
*>
*>
              INFO=0 is returned.
              Otherwise, FLAG REPORT (2)
*>
               <= 0 only returns the value of INFO described above.
*>
                  1 also returns INFO ARRAY, as described below.
*>
                = 2 means that SGESV_EC will also call
*>
*>
                     REPORT_EXCEPTIONS to report INFO_ARRAY, if INFO
*>
                     is nonzero.
*>
                = 3 means that all calls in the call tree will also
                     call REPORT_EXCEPTIONS, if the value of INFO they
*>
*>
                     return is nonzero.
*>
               >= 4 means that SGESV_EC will call
*>
                     GET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
*>
                     to get values of FLAG_REPORT to use, overriding
                     input values. The user needs to have called
*>
*>
                     SET FLAGS TO REPORT (CONTEXT, FLAG REPORT)
                     before calling SGESV_EC in order to set
*>
*>
                     FLAG REPORT, otherwise the default is
                     FLAG_REPORT = [0, 0]. The input array FLAG_REPORT
*>
                     will not be overwritten.
*>
*> \endverbatim
*>
*> \param[out] INFO_ARRAY
*> \verbatim
            INFO_ARRAY is INTEGER array, dimension( 10 )
*>
*>
            If FLAG_REPORT(1) <= -1 or FLAG_REPORT(2) <= 0,</pre>
            INFO_ARRAY is not accessed. Otherwise:
*>
*>
            INFO ARRAY(1)
*>
                = value of INFO from standard argument checking
                   (as defined by FLAG_REPORT(1) = 0)
*>
*>
            INFO ARRAY(2)
                = value of FLAG_REPORT(1) used to determine the rest
*>
*>
                  of INFO ARRAY
*>
            INFO_ARRAY(3)
*>
                = value of FLAG REPORT(2) used to determine the rest
*>
                  of INFO_ARRAY
*>
            INFO ARRAY (4)
                = value of INFO as specified by FLAG_REPORT(1) above
*>
*>
            INFO_ARRAY(5)
                = 2 = number of input/output arguments reported on
*>
*>
            INFO ARRAY(6)
                = 2 = number of internal LAPACK calls reported on
*>
*>
            INFO_ARRAY(7), reports exceptions in A, as specified by
*>
              FLAG_REPORT
```

```
*>
               = -1 if not checked (default)
*>
               = 0 if checked and contains no Infs or NaNs
*>
               = 1 if checked and contains an Inf or NaN on input
*>
                    but not output
               = 2 if checked and contains an Inf or NaN on output
*>
*>
                   but not input
               = 3 if checked and contains an Inf or NaN on input
*>
                    and output
*>
*>
           INFO_ARRAY(8), reports exceptions in B, analogously to
             INFO ARRAY (7)
*>
           INFO ARRAY (9), reports exceptions in SGETRF EC, as
*>
             specified by FLAG REPORT
*>
               = -1 if not checked (default)
*>
*>
               = 0 if checked and no Infs or NaNs reported
               = 1 if checked and no input or output contains an Inf
*>
*>
                    or NaN, but some LAPACK call deeper in the call
                    chain signaled an Inf or NaN
*>
               = 2 if checked and an input argument contains an Inf
*>
*>
                    or NaN, but not an output
*>
               = 3 if checked and an output argument contains an Inf
*>
                    or NaN, but not an input
               = 4 if checked and an argument contains an Inf or NaN
*>
*>
                    on input and output
           INFO_ARRAY(10), reports exceptions in SGETRS_EC,
*>
             analogously to INFO ARRAY(9)
*> \endverbatim
*> \param[in] CONTEXT
*> \verbatim
*>
            CONTEXT is POINTER to an "opaque object"
*> \endverbatim
*>
 Authors:
  =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEsolve
  ______
     SUBROUTINE SGESV_EC( N, NRHS, A, LDA, IPIV, B, LDB,
                          INFO, FLAG_REPORT, INFO_ARRAY, CONTEXT )
  -- LAPACK driver routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
```

```
.. Scalar Arguments ..
   INTEGER INFO, LDA, LDB, N, NRHS
   .. Array Arguments ..
   INTEGER
                  IPIV( * )
   REAL
                  A(LDA, *), B(LDB, *)
   INTEGER
                  FLAG_REPORT( 2 ), INFO_ARRAY( * )
   .. Pointer Arguments
             CONTEXT
______
   .. Parameters ..
   CHARACTER, DIMENSION(5), PARAMETER ::
  $ ROUTINE_NAME = (/ 'S', 'G', 'E', 'S', 'V' /)
   .. Local Scalars ..
   LOGICAL
                   CALL_REPORT_EXCEPTIONS
   INTEGER
                  WHAT, HOW
   .. Local Arrays ..
   INTEGER FLAG_REPORT_INTERNAL(2), FLAG_REPORT_CALL(2)
   INTEGER
                  INFO_SGETRF_TMP(9), INFO_SGETRS_TMP(9)
  INTEGER
                  INFO INTERNAL (2)
   .. External Subroutines ..
   EXTERNAL SGETRF EC, SGETRS EC, XERBLA
                  CHECKINIT1, CHECKINIT2
   EXTERNAL
                   SGECHECKARG, CHECKCALL
   EXTERNAL
   EXTERNAL
                  UPDATE_INFO
   .. Intrinsic Functions ..
   INTRINSIC
  .. Executable Statements ..
   Test the input parameters.
   INFO = 0
   Initialize error checking flags
   CALL CHECKINIT1 (FLAG REPORT, FLAG REPORT INTERNAL,
                 FLAG_REPORT_NEXT, CALL_REPORT_EXCEPTIONS,
                 CONTEXT )
  WHAT = FLAG_REPORT_INTERNAL( 1 )
   HOW = FLAG_REPORT_INTERNAL(2)
  IF (WHAT .EQ. -1 ) GOTO 100
   Check for standard input errors
   IF ( N.LT.O ) THEN
     INFO = -1
```

```
ELSE IF ( NRHS.LT.0 ) THEN
         INFO = -2
      ELSE IF ( LDA.LT.MAX ( 1, N ) ) THEN
         INFO = -4
      ELSE IF ( LDB.LT.MAX ( 1, N ) ) THEN
        INFO = -7
     END IF
     Initialize error flags
     CALL CHECKINIT2 (FLAG_REPORT_INTERNAL, INFO, INFO_INTERNAL,
                       INFO ARRAY, 2, 2)
     IF ( INFO.NE.O ) THEN
         IF (CALL_REPORT_EXCEPTIONS)
             CALL REPORT_EXCEPTIONS (CONTEXT, 5, ROUTINE_NAME, INFO_ARRAY)
         CALL XERBLA ( 'SGESV ', -INFO )
         RETURN
     END IF
     Quick return if possible
     IF ( N.EQ.O ) RETURN
     Check for exceptional inputs in A
     CALL SGECHECKARG (FLAG REPORT INTERNAL, N, N, A, LDA,
                        INFO, INFO_INTERNAL, INFO_ARRAY, 3, 2, 0, 7 )
     Check for exceptional inputs in B
     CALL SGECHECKARG (FLAG REPORT INTERNAL, N, NRHS, B, LDB,
                        INFO, INFO INTERNAL, INFO ARRAY, 6, 2, 0, 8)
100
     CONTINUE
     Quick return if possible
     IF ( N.EQ.O ) RETURN
     Compute the LU factorization of A.
     Indicate if input A already checked for Infs and NaNs
      IF (WHAT .GE. 1 .AND. HOW .GE. 1)
         INFO\_SGETRF\_TMP(7) = INFO\_ARRAY(7)
     CALL SGETRF_EC ( N, N, A, LDA, IPIV,
                     INFO, FLAG_REPORT_CALL, INFO_SGETRF_TMP, CONTEXT)
     Check inputs, outputs and internal calls of SGETRF_EC
     CALL CHECKCALL (FLAG_REPORT_INTERNAL, INFO_INTERNAL,
                      INFO_SGETRF_TMP, INFO_ARRAY, N+3, 9 )
      IF ( INFO.EQ.0 ) THEN
         Solve the system A*X = B, overwriting B with X.
```

```
Indicate if input B already checked for Infs and NaNs
   IF (WHAT .GE. 1 .AND. HOW .GE. 1)
$
       INFO_SGETRS_TMP(8) = INFO_ARRAY(8)
   CALL SGETRS_EC( 'No transpose', N, NRHS, A, LDA, IPIV, B, LDB,
$
                   INFO,FLAG_REPORT_CALL, INFO_SGETRS_TMP, CONTEXT)
   Check inputs, outputs and internal calls of call to SGETRS_EC
   CALL CHECKCALL (FLAG_REPORT_INTERNAL, INFO_INTERNAL,
$
                    INFO_SGETRS_TMP, INFO_ARRAY, N+4, 9 )
ENDIF
Check for errors before returning
IF (WHAT.EQ.-1) RETURN
Check for exceptional outputs in A
CALL SGECHECKARG (FLAG_REPORT_INTERNAL, N, N, A, LDA,
                  INFO, INFO_INTERNAL, INFO_ARRAY, 3, 3, N+1, 7)
Check for exceptional outputs in B
CALL SGECHECKARG (FLAG_REPORT_INTERNAL, N, NRHS, B, LDB,
                  INFO, INFO_INTERNAL, INFO_ARRAY, 7, 3, N+2, 8)
Update INFO and INFO_ARRAY
CALL UPDATE INFO ( INFO, INFO ARRAY, INFO INTERNAL )
 IF (CALL_REPORT_EXCEPTIONS .AND. INFO .NE. 0)
$ CALL REPORT_EXCEPTIONS(CONTEXT, 5, ROUTINE_NAME, INFO_ARRAY)
RETURN
End of SGESV EC
END
```

```
*> \brief \b SGETRF_EC
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
 Definition:
  ========
       SUBROUTINE SGETRF_EC ( M, N, A, LDA, IPIV,
                          INFO, FLAG REPORT, INFO ARRAY, CONTEXT )
       .. Scalar Arguments ..
       INTEGER
                          INFO, LDA, M, N
       . .
       .. Array Arguments ..
                          IPIV( * )
       INTEGER
       INTEGER
                          FLAG_REPORT( 2 ), INFO_ARRAY( * )
      REAL
                          A(LDA, *)
       .. Pointer Arguments ..
                  CONTEXT ... advice requested
       POINTER
*> \par Purpose:
* ========
*>
*> \verbatim
*>
*> SGETRF_EC computes an LU factorization of a general M-by-N matrix A
*> using partial pivoting with row interchanges.
*> The factorization has the form
\star> A = P \star L \star U
\star> where P is a permutation matrix, L is lower triangular with unit
\star> diagonal elements (lower trapezoidal if m > n), and U is upper
*> triangular (upper trapezoidal if m < n).</pre>
*> This is the right-looking Level 3 BLAS version of the algorithm.
*> SGETRF_EC also provides new exception handling and
*> reporting capabilities.
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in] M
```

```
*> \verbatim
*>
      M is INTEGER
           The number of rows of the matrix A. M >= 0.
*>
*> \endverbatim
*>
*> \param[in] N
*> \verbatim
            N is INTEGER
*>
            The number of columns of the matrix A. N >= 0.
*> \endverbatim
*>
*> \param[in,out] A
*> \verbatim
*>
            A is REAL array, dimension (LDA, N)
            On entry, the M-by-N matrix to be factored.
*>
            On exit, the factors {\tt L} and {\tt U} from the factorization
*>
            A = P \star L \star U; the unit diagonal elements of L are not stored.
*>
\star> \endverbatim
*>
*> \param[in] LDA
*> \verbatim
*>
            LDA is INTEGER
            The leading dimension of the array A. LDA \geq max(1,M).
*> \endverbatim
*>
*> \param[out] IPIV
*> \verbatim
            IPIV is INTEGER array, dimension (min(M,N))
*>
            The pivot indices; for 1 <= i <= min(M,N), row i of the
*>
*>
            matrix was interchanged with row IPIV(i).
*> \endverbatim
*>
*> \param[out] INFO
*> \verbatim
*>
            INFO is INTEGER
*>
            INFO is defined below depending on FLAG_REPORT
*> \endverbatim
*>
*> \param[in] FLAG_REPORT
*> \verbatim
*>
            FLAG_REPORT is INTEGER array, dimension(2)
*>
            FLAG_REPORT(1) defines what kinds of exceptions to report,
            using INFO and possibly also INFO_ARRAY for more details.
*>
            FLAG REPORT (1)
*>
             <= -1 turns off all error checking, so INFO=0 is
*>
*>
                   returned.
              = 0 does standard argument checking:
*>
                   INFO = 0 means successful exit
*>
                   INFO = -i means the i-th (non-floating point)
*>
*>
                              argument had an illegal value
*>
                              (first error found is reported)
```

*> INFO = i means U(i,i) = 0. The factorization *> has been completed, but the factor U is *> exactly singular, and division by zero *> will occur if it is used to solve a system of equations. *> *> Using INFO to report the above errors has priority over reporting any of the errors described below. *> *> More generally, an error that would be found with a *> lower value of FLAG_REPORT(1) has priority to report using INFO than an error that would only *> be found with a higher value of FLAG REPORT(1). *> = 1 also checks for Infs and NaNs in inputs and *> *> outputs, if INFO not already nonzero: *> INFO = -3 means A contained an Inf or NaN on input; execution continues. *> INFO = N+1 means that A contained an Inf or NaN on *> *> output but not input. *> A will also be checked on input and output if *> $FLAG_REPORT(2) = 1, 2 \text{ or } 3 \text{ and reported in}$ *> INFO_ARRAY as described below. *> >= 2 also checks for Infs and NaNs as inputs or outputs *> in all internal LAPACK calls in the call chain, if *> INFO is not already nonzero, and $FLAG_REPORT(2) = 1, 2 \text{ or } 3. \text{ In this case:}$ *> *> INFO = N+2 means that either the first call *> to SGETRF2_EC had an Inf or NaN as an input or output as above, or a subroutine *> in its call tree did. *> INFO = N+3 means that either the second call *> *> to SGETRF2_EC had an Inf or NaN as an *> input or output as above, or a subroutine in its call tree did. *> *> Each input, output and internal LAPACK call will also be checked if $FLAG_REPORT(2) = 1$, 2 or 3 and *> *> reported in INFO_ARRAY as described below. *> *> FLAG_REPORT(2) defines how to report the exceptions *> requested by FLAG_REPORT(1). If $FLAG_REPORT(1) <= -1$, $FLAG_REPORT(2)$ is ignored and *> *> INFO=0 is returned. *> Otherwise, FLAG REPORT(2) *> <= 0 only returns the value of INFO described above. = 1 also returns INFO_ARRAY, as described below. *> 2 means that SGETRF_EC will also call *> REPORT_EXCEPTIONS to report INFO_ARRAY, if INFO *> *> is nonzero. *> = 3 means that all calls in the call tree will also *> call REPORT_EXCEPTIONS, if the value of INFO they *> return is nonzero. *> >= 4 means that SGETRF_EC will call *> GET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)

```
*>
                     to get values of FLAG_REPORT to use, overriding
*>
                     input values. The user needs to have called
*>
                     SET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
                     before calling SGETRF_EC in order to set
                     FLAG_REPORT, otherwise the default is
*>
*>
                     FLAG REPORT = [0, 0]. The input array FLAG REPORT
                     will not be overwritten.
*>
*> \endverbatim
*>
*> \param[out] INFO_ARRAY
*> \verbatim
            INFO_ARRAY is INTEGER array, dimension( 9 )
*>
            If FLAG_REPORT(1) <= -1 or FLAG_REPORT(2) <= 0,
*>
*>
            INFO_ARRAY is not accessed. Otherwise:
            INFO_ARRAY(1)
*>
*>
                = value of INFO from standard argument checking
                  (as defined by FLAG_REPORT(1) = 0)
*>
            INFO_ARRAY(2)
*>
*>
                = value of FLAG_REPORT(1) used to determine the rest
*>
                  of INFO_ARRAY
*>
            INFO ARRAY(3)
*>
                = value of FLAG_REPORT(2) used to determine the rest
*>
                  of INFO ARRAY
*>
            INFO_SGETRF(4)
*>
                = value of INFO as specified by FLAG REPORT(1) above
*>
            INFO_ARRAY(5)
                = 1 = number of input/output arguments reported on
*>
            INFO ARRAY(6)
*>
                = 2 = number of internal LAPACK calls reported on
*>
*>
            INFO_ARRAY(7) reports exceptions in A, as specified by
*>
              FLAG_REPORT
                = -1 if not checked (default)
*>
*>
                = 0 if checked and contains no Infs or NaNs
                = 1 if checked and contains an Inf or NaN on input
*>
*>
                     but not output
*>
                = 2 if checked and contains an Inf or NaN on output
*>
                     but not input
                  3 if checked and contains an Inf or NaN on input
*>
                     and output
*>
*>
              If INFO ARRAY(7) = 0 or 1 on input, then A will not
*>
              be checked again. Input values < -1 or > 1 will be
*>
              treated the same as -1, i.e. not checked.
            INFO_ARRAY(8) reports exceptions in the first
*>
              call to SGETRF2_EC, as specified by FLAG_REPORT
*>
                = -1 if not checked (default)
*>
*>
                = 0 if checked and no Infs or NaNs reported
                = 1 if checked and no input or output contains an Inf
*>
*>
                     or NaN, but some LAPACK call deeper in the call
*>
                     chain signaled an Inf or NaN
*>
                = 2 if checked and an input argument contains an Inf
*>
                     or NaN, but not an output
```

```
*>
              = 3 if checked and an output argument contains an Inf
*>
                 or NaN, but not an input
*>
              = 4 if checked and an argument contains an Inf or NaN
                  on input and output
          INFO_ARRAY(9) reports exceptions in the second
*>
*>
            call to SGETRF2 EC, analogously to INFO ARRAY(8),
            reporting the maximum over all calls.
*>
*> \endverbatim
*>
*> \param[in] CONTEXT
*> \verbatim
           CONTEXT is POINTER to an "opaque object"
*> \endverbatim
*>
* Authors:
 =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  _____
    SUBROUTINE SGETRF_EC ( M, N, A, LDA, IPIV,
                        INFO, FLAG REPORT, INFO ARRAY, CONTEXT )
 -- LAPACK computational routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     .. Scalar Arguments ..
     INTEGER
                INFO, LDA, M, N
     .. Array Arguments ..
                      IPIV( * )
     INTEGER
     REAL
                     A(LDA, *)
                     FLAG REPORT ( 2 ), INFO ARRAY ( * )
     INTEGER
     .. Pointer Arguments
     POINTER
                    CONTEXT
  ______
     .. Parameters ..
     REAL
                     ONE
                     (ONE = 1.0E+0)
     PARAMETER
    CHARACTER, DIMENSION(6), PARAMETER ::
    $ ROUTINE_NAME = (/ 'S','G','E','T','R','F' /)
```

```
.. Local Scalars ..
LOGICAL
                  CALL_REPORT_EXCEPTIONS
INTEGER
                  I, IINFO, J, JB, NB
INTEGER
                  WHAT, HOW
.. Local Arrays ..
INTEGER
                   FLAG_REPORT_INTERNAL(2), FLAG_REPORT_CALL(2)
INTEGER
                 INFO_SGETRF2_TMP1(9), INFO_SGETRF2_TMP2(9)
INTEGER
                 INFO INTERNAL(2)
.. External Subroutines ..
EXTERNAL SGEMM, SGETRF2_EC, SLASWP, STRSM, XERBLA
EXTERNAL
                  CHECKINIT1, CHECKINIT2
                  SGECHECKARG, CHECKCALL
EXTERNAL
EXTERNAL
                  UPDATE_INFO
.. External Functions ..
INTEGER
                 ILAENV
EXTERNAL
                  ILAENV
.. Intrinsic Functions ..
INTRINSIC MAX, MIN
.. Executable Statements ..
Test the input parameters.
INFO = 0
Initialize error checking flags
CALL CHECKINIT1 (FLAG_REPORT, FLAG_REPORT_INTERNAL,
               FLAG_REPORT_CALL, CALL_REPORT_EXCEPTIONS,
               CONTEXT )
WHAT = FLAG_REPORT_INTERNAL( 1 )
HOW = FLAG_REPORT_INTERNAL(2)
IF (WHAT .EQ. -1 ) GOTO 100
Check for standard input errors
IF ( M.LT.O ) THEN
   INFO = -1
ELSE IF ( N.LT.O ) THEN
   INFO = -2
ELSE IF ( LDA.LT.MAX ( 1, M ) ) THEN
  INFO = -4
END IF
Initialize error flags
CALL CHECKINIT2 ( FLAG_REPORT_INTERNAL, INFO, INFO_INTERNAL,
                 INFO_ARRAY, 1, 2)
IF ( INFO.NE.O ) THEN
```

```
IF (CALL_REPORT_EXCEPTIONS)
          CALL REPORT_EXCEPTIONS (CONTEXT, 6, ROUTINE_NAME, INFO_ARRAY)
         CALL XERBLA ( 'SGETRF', -INFO )
         RETURN
     END IF
     Quick return if possible
     IF ( M.EQ.0 .OR. N.EQ.0 )
     $ RETURN
     Check for exceptional inputs in A
     CALL SGECHECKARG ( FLAG_REPORT_INTERNAL, M, N, A, LDA,
                        INFO, INFO_INTERNAL, INFO_ARRAY, 3, 2, 0, 7 )
100
     CONTINUE
     Quick return if possible
     IF ( M.EQ.O .OR. N.EQ.O )
       RETURN
     Determine the block size for this environment.
     NB = ILAENV(1, 'SGETRF', '', M, N, -1, -1)
      IF ( NB.LE.1 .OR. NB.GE.MIN ( M, N ) ) THEN
         Use unblocked code.
         Indicate if input already checked for Infs and NaNs
         IF (WHAT .GE. 1 .AND. HOW .GE. 1) THEN
            INFO\_SGETRF2\_TMP1(7) = -1
            IF (INFO_ARRAY(7) .NE. 0)
                INFO\_SGETRF2\_TMP1(7) = INFO\_ARRAY(7)
     $
         ENDIF
         CALL SGETRF2_EC ( M, N, A, LDA, IPIV,
     $
                   INFO, FLAG_REPORT_CALL, INFO_SGETRF2_TMP1, CONTEXT)
         Check inputs, outputs and internal calls of
         first call to SGETRF2 EC
         CALL CHECKCALL (FLAG_REPORT_INTERNAL, INFO_INTERNAL,
                         INFO_SGETRF2_TMP1, INFO_ARRAY, N+2, 8 )
     $
     ELSE
        Use blocked code.
         DO 20 J = 1, MIN(M, N), NB
            JB = MIN(MIN(M, N)-J+1, NB)
            Factor diagonal and subdiagonal blocks and test for exact
            singularity.
```

```
Indicate that input not already checked
         IF (WHAT .GE. 1 .AND. HOW .GE. 1)
  $
            INFO\_SGETRF2\_TMP2(7) = -1
         CALL SGETRF2 EC ( M-J+1, JB, A(J,J), LDA, IPIV(J),
               IINFO, FLAG_REPORT_CALL, INFO_SGETRF2_TMP2, CONTEXT)
  $
         Check inputs, outputs and internal calls of
         second call to SGETRF2_EC
         CALL CHECKCALL (FLAG_REPORT_INTERNAL, INFO_INTERNAL,
  $
                         INFO_SGETRF2_TMP2, INFO_ARRAY, N+3, 9 )
         Adjust INFO and the pivot indices.
         IF( INFO.EQ.O .AND. IINFO.GT.O )
  $
            INFO = IINFO + J - 1
         DO 10 I = J, MIN(M, J+JB-1)
            IPIV(I) = J - 1 + IPIV(I)
10
         CONTINUE
         Apply interchanges to columns 1:J-1.
         CALL SLASWP ( J-1, A, LDA, J, J+JB-1, IPIV, 1 )
         IF ( J+JB.LE.N ) THEN
            Apply interchanges to columns J+JB:N.
            CALL SLASWP ( N-J-JB+1, A( 1, J+JB ), LDA, J, J+JB-1,
  $
                         IPIV, 1)
            Compute block row of U.
            CALL STRSM( 'Left', 'Lower', 'No transpose', 'Unit', JB,
  $
                        N-J-JB+1, ONE, A(J, J), LDA, A(J, J+JB),
  $
                        LDA )
            IF ( J+JB.LE.M ) THEN
               Update trailing submatrix.
               CALL SGEMM( 'No transpose', 'No transpose', M-J-JB+1,
                           N-J-JB+1, JB, -ONE, A(J+JB, J), LDA,
  $
  $
                           A(J, J+JB), LDA, ONE, A(J+JB, J+JB),
  $
                           LDA )
            END IF
         END IF
      CONTINUE
  END IF
  Check for errors before returning
```

```
*> \brief \b SGETRF2_EC
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
  Definition:
  ========
       RECURSIVE SUBROUTINE SGETRF2 EC ( M, N, A, LDA, IPIV,
                            INFO, FLAG_REPORT, INFO_ARRAY, CONTEXT )
       .. Scalar Arguments ..
       INTEGER
                          INFO, LDA, M, N
       . .
       .. Array Arguments ..
                          IPIV( * )
       INTEGER
       INTEGER
                          FLAG_REPORT( 2 ), INFO_ARRAY( 10 )
      REAL
                          A(LDA, *)
       .. Pointer Arguments ..
       POINTER CONTEXT ... advice requested
*> \par Purpose:
* ========
*>
*> \verbatim
*>
*> SGETRF2_EC computes an LU factorization of a general M-by-N matrix
*> A using partial pivoting with row interchanges.
*>
*> The factorization has the form
\star> A = P \star L \star U
*> where P is a permutation matrix, L is lower triangular with unit
*> diagonal elements (lower trapezoidal if m > n), and U is upper
\star> triangular (upper trapezoidal if m < n).
*>
*> This is the recursive version of the algorithm. It divides
*> the matrix into four submatrices:
        [ A11 | A12 ] where A11 is n1 by n1 and A22 is n2 by n2
*>
     A = [ ---- | ---- ] with n1 = min(m, n)/2
*>
         [ A21 | A22 ]
                           n2 = n-n1
*>
*>
                                         [ A11 ]
*>
*> The subroutine calls itself to factor [ --- ],
                                        [ A12 ]
*>
                  [ A12 ]
*>
\star> do the swaps on [ --- ], solve A12, update A22,
```

```
*>
                   [ A22 ]
*>
*> then calls itself to factor A22 and do the swaps on A21.
*> SGETRF2_EC also provides new exception handling and
*> reporting capabilities.
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in] M
*> \verbatim
*>
            M is INTEGER
            The number of rows of the matrix A. M >= 0.
*>
*> \endverbatim
*>
*> \param[in] N
*> \verbatim
           N is INTEGER
*>
*>
            The number of columns of the matrix A. N >= 0.
*> \endverbatim
*>
*> \param[in,out] A
*> \verbatim
            A is REAL array, dimension (LDA, N)
            On entry, the M-by-N matrix to be factored.
*>
            On exit, the factors L and U from the factorization
*>
*>
            A = P*L*U; the unit diagonal elements of L are not stored.
*> \endverbatim
*>
*> \param[in] LDA
*> \verbatim
*>
            LDA is INTEGER
*>
            The leading dimension of the array A. LDA \geq max(1,M).
*> \endverbatim
*>
*> \param[out] IPIV
*> \verbatim
*>
            IPIV is INTEGER array, dimension (min(M,N))
*>
            The pivot indices; for 1 \le i \le min(M,N), row i of the
            matrix was interchanged with row IPIV(i).
*>
*> \endverbatim
*>
*> \param[out] INFO
*> \verbatim
*>
            INFO is INTEGER
            INFO is defined below depending on FLAG_REPORT
*> \endverbatim
*>
```

```
*> \param[in] FLAG_REPORT
*> \verbatim
*>
            FLAG_REPORT is INTEGER array, dimension(2)
*>
            FLAG_REPORT(1) defines what kinds of exceptions to report,
            report, using INFO and possibly also INFO_ARRAY for more
*>
*>
            details. FLAG REPORT(1)
             <= -1 turns off all error checking, so INFO=0 is
*>
*>
                   returned.
*>
              = 0 does standard argument checking:
*>
                   INFO = 0 means successful exit
                   INFO = -i means the i-th (non-floating point)
*>
                              argument had an illegal value
*>
                              (first error found is reported)
*>
*>
                   INFO = i means U(i,i) = 0. The factorization
*>
                             has been completed, but the factor U is
*>
                             exactly singular, and division by zero
                             will occur if it is used to solve a
*>
*>
                             system of equations.
*>
                   Using INFO to report the above errors has priority
*>
                   over reporting any of the errors described below.
*>
                   More generally, an error that would be found with
*>
                   a lower value of FLAG_REPORT(1) has priority to
*>
                   report using INFO than an error that would only
                   be found with a higher value of FLAG_REPORT(1).
*>
*>
              = 1 also checks for Infs and NaNs in inputs and
*>
                   outputs, if INFO not already nonzero:
*>
                   INFO = -3 means A contained an Inf or NaN on
                              input; execution continues.
*>
                   INFO = N+1 means that A contained an Inf or NaN on
*>
*>
                           output but not input.
*>
                   A will also be checked on input and output if
                   FLAG_REPORT(2) = 1, 2 \text{ or } 3 \text{ and reported in}
*>
*>
                   INFO_ARRAY as described below.
              >= 2 also checks for Infs and NaNs as inputs or outputs
*>
*>
                   in all internal LAPACK calls in the call chain, if
*>
                   INFO is not already nonzero, and
*>
                   FLAG_REPORT(2) = 1, 2 \text{ or } 3. \text{ In this case:}
                   INFO = N+2 means that either the first recursive
*>
*>
                           call to SGETRF2_EC had an Inf or NaN as an
*>
                           input or output as above, or a subroutine
*>
                           in its call tree did.
*>
                   INFO = N+3 means that either the second recursive
*>
                           call to SGETRF2_EC had an Inf or NaN as an
*>
                           input or output as above, or a subroutine
                           in its call tree did.
*>
*>
                   Each input, output and internal LAPACK call will
                   also be checked if FLAG_REPORT(2) = 1, 2 or 3 and
*>
                   reported in INFO_ARRAY as described below.
*>
*>
*>
            FLAG_REPORT(2) defines how to report the exceptions
*>
            requested by FLAG_REPORT(1).
```

```
*>
              If FLAG_REPORT(1) \le -1, FLAG_REPORT(2) is ignored and
*>
              INFO=0 is returned.
*>
              Otherwise, FLAG_REPORT(2)
                  O only returns the value of INFO described above.
*>
*>
                = 1 also returns INFO_ARRAY, as described below.
                = 2 means that SGETRF2 EC will also call
*>
                     REPORT_EXCEPTIONS to report INFO_ARRAY, if INFO
*>
*>
                     is nonzero.
*>
                = 3 means that all calls in the call tree will also
                     call REPORT_EXCEPTIONS, if the value of INFO
*>
                     they return is nonzero.
*>
               >= 4 means that SGETRF2 EC will call
*>
*>
                     GET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
*>
                     to get values of FLAG_REPORT to use, overriding
                     input values. The user needs to have called
*>
*>
                     SET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
                     before calling SGETRF2_EC in order to set
*>
*>
                     FLAG_REPORT, otherwise the default is
*>
                     FLAG_REPORT = [0, 0]. The input array
*>
                     FLAG_REPORT will not be overwritten.
*> \endverbatim
*>
*> \param[out] INFO ARRAY
*> \verbatim
*>
            INFO ARRAY is INTEGER array, dimension (9)
            If FLAG_REPORT(1) <= -1 or FLAG_REPORT(2) <= 0,</pre>
*>
            INFO_ARRAY is not accessed. Otherwise:
*>
            INFO ARRAY(1)
*>
*>
                = value of INFO from standard argument checking
*>
                  (as defined by FLAG_REPORT(1) = 0)
*>
            INFO_ARRAY(2)
                = value of FLAG_REPORT(1) used to determine the rest
*>
*>
                  of INFO_ARRAY
*>
            INFO_ARRAY(3)
*>
                = value of FLAG_REPORT(2) used to determine the rest
*>
                  of INFO_ARRAY
*>
            INFO_ARRAY(4)
                = value of INFO as specified by FLAG_REPORT(1) above
*>
*>
            INFO_ARRAY(5)
*>
                = 1 = number of input/output arguments reported on
*>
            INFO ARRAY(6)
*>
                = 2 = number of internal LAPACK calls reported on
            INFO_ARRAY(7) reports exceptions in A, as specified by
*>
              FLAG REPORT
*>
                = -1 if not checked (default)
*>
*>
                = 0 if checked and contains no Infs or NaNs
                = 1 if checked and contains an Inf or NaN on input
*>
*>
                     but not output
*>
                = 2 if checked and contains an Inf or NaN on output
*>
                     but not input
*>
                = 3 if checked and contains an Inf or NaN on input
```

```
*>
                    and output
*>
             If INFO\_ARRAY(7) = 0 or 1 on input, then A will not
*>
             be checked again. Input values < -1 or > 1 will be
             treated the same as -1, i.e. not checked.
           INFO_ARRAY(8) reports exceptions in the first recursive
*>
*>
             call to SGETRF2 EC, as specified by FLAG REPORT
               = -1 if not checked (default)
*>
*>
               = 0 if checked and no Infs or NaNs reported
               = 1 if checked and no input or output contains an
*>
*>
                    Inf or NaN, but some LAPACK call deeper in the
                    call chain signaled an Inf or NaN
*>
               = 2 if checked and an input argument contains an
*>
*>
                    Inf or NaN, but not an output
*>
               = 3 if checked and an output argument contains an
*>
                    Inf or NaN, but not an input
*>
               = 4 if checked and an argument contains an
                    Inf or NaN on input and output
*>
*>
           INFO_ARRAY(9) reports exceptions in the second recursive
             call to SGETRF2_EC, analogously to INFO_ARRAY(8)
*> \endverbatim
*>
*> \param[in] CONTEXT
*> \verbatim
            CONTEXT is POINTER to an "opaque object"
*>
*> \endverbatim
*>
* Authors:
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
     RECURSIVE SUBROUTINE SGETRF2_EC ( M, N, A, LDA, IPIV,
                         INFO, FLAG REPORT, INFO ARRAY, CONTEXT )
  -- LAPACK computational routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
  -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     .. Scalar Arguments ..
     INTEGER
                       INFO, LDA, M, N
     .. Array Arguments ..
     INTEGER
                       IPIV( * )
     REAL
                       A(LDA, *)
```

```
FLAG_REPORT( 2 ), INFO_ARRAY( * )
   INTEGER
   .. Pointer Arguments
   POINTER
             CONTEXT
______
   .. Parameters ..
                   ONE, ZERO
   REAL
  PARAMETER
                   (ONE = 1.0E+0, ZERO = 0.0E+0)
   CHARACTER, DIMENSION(7), PARAMETER ::
  $ ROUTINE_NAME = (/ 'S','G','E','T','R','F','2' /)
   .. Local Scalars ..
                    CALL_REPORT_EXCEPTIONS
   LOGICAL
                    SFMIN, TEMP
   REAL
   INTEGER
                   I, IINFO, N1, N2
                   WHAT, HOW
   INTEGER
   .. Local Arrays ..
   INTEGER FLAG_REPORT_INTERNAL(2), FLAG_REPORT_CALL(2)
                   INFO_SGETRF2_TMP1(9), INFO_SGETRF2_TMP2(9)
   INTEGER
                   INFO_INTERNAL(2)
   INTEGER
   .. External Functions ..
   REAL
                   SLAMCH
   INTEGER
                    ISAMAX
   EXTERNAL
                   SLAMCH, ISAMAX
   .. External Subroutines ..
   EXTERNAL
                    SGEMM, SSCAL, SLASWP, STRSM, XERBLA
                    CHECKINIT1, CHECKINIT2
   EXTERNAL
   EXTERNAL
                    SGECHECKARG, CHECKCALL
                    UPDATE_INFO
   EXTERNAL
  .. Intrinsic Functions ..
  INTRINSIC MAX, MIN
  .. Executable Statements ..
   Test the input parameters
   INFO = 0
   Initialize error checking flags
   CALL CHECKINIT1 (FLAG_REPORT, FLAG_REPORT_INTERNAL,
                 FLAG_REPORT_CALL, CALL_REPORT_EXCEPTIONS,
                 CONTEXT )
   WHAT = FLAG_REPORT_INTERNAL(1)
   HOW = FLAG_REPORT_INTERNAL( 2 )
   IF (WHAT .EQ. -1 ) GOTO 100
```

```
Check for standard input errors
      IF ( M.LT.O ) THEN
         INFO = -1
      ELSE IF ( N.LT.O ) THEN
         INFO = -2
      ELSE IF ( LDA.LT.MAX ( 1, M ) ) THEN
        INFO = -4
      END IF
      Initialize error flags
     CALL CHECKINIT2 (FLAG_REPORT_INTERNAL, INFO, INFO_INTERNAL,
                       INFO ARRAY, 1, 2)
      IF ( INFO.NE.O ) THEN
         IF (CALL_REPORT_EXCEPTIONS)
          CALL REPORT_EXCEPTIONS (CONTEXT, 7, ROUTINE_NAME, INFO_ARRAY)
         CALL XERBLA ( 'SGETRF2', -INFO )
         RETURN
     END IF
     Quick return if possible
      IF( M.EQ.0 .OR. N.EQ.0 )
     $ RETURN
     Check for exceptional inputs in A
      CALL SGECHECKARG (FLAG_REPORT_INTERNAL, M, N, A, LDA,
                        INFO, INFO INTERNAL, INFO ARRAY, 3, 2, 0, 7)
100
    CONTINUE
     Quick return if possible
      IF ( M.EQ.O .OR. N.EQ.O )
     $ RETURN
      IF ( M.EQ.1 ) THEN
         Use unblocked code for one row case
         Just need to handle IPIV and INFO
         IPIV(1) = 1
         IF ( A(1,1).EQ.ZERO )
           INFO = 1
      ELSE IF ( N.EO.1 ) THEN
         Use unblocked code for one column case
         Compute machine safe minimum
```

```
SFMIN = SLAMCH('S')
     Find pivot and test for singularity
     I = ISAMAX(M, A(1, 1), 1)
     IPIV(1) = I
     IF ( A ( I, 1 ).NE.ZERO ) THEN
         Apply the interchange
         IF ( I.NE.1 ) THEN
           TEMP = A(1, 1)
           A(1, 1) = A(I, 1)
            A(I, 1) = TEMP
         END IF
         Compute elements 2:M of the column
         IF ( ABS(A(1, 1)) .GE. SFMIN ) THEN
            CALL SSCAL( M-1, ONE / A( 1, 1 ), A( 2, 1 ), 1 )
         ELSE
            DO 10 I = 1, M-1
              A(1+I, 1) = A(1+I, 1) / A(1, 1)
10
            CONTINUE
         END IF
     ELSE
         INFO = 1
     END IF
  ELSE
     Use recursive code
     N1 = MIN(M, N) / 2
     N2 = N-N1
             [ A11 ]
     Factor [ --- ]
             [ A21 ]
     Indicate if input already checked, with no Infs and NaNs
     IF (WHAT .GE. 1 .AND. HOW .GE. 1) THEN
         INFO\_SGETRF2\_TMP1(7) = -1
         IF (INFO\_ARRAY(7) .NE. -1)
  $
            INFO\_SGETRF2\_TMP1(7) = INFO\_ARRAY(7)
     ENDIF
     CALL SGETRF2_EC ( M, N1, A, LDA, IPIV,
           IINFO, FLAG_REPORT_CALL, INFO_SGETRF2_TMP1, CONTEXT )
```

```
IF ( INFO.EQ.O .AND. IINFO.GT.O ) THEN
        INFO = IINFO
     ENDIF
     Check inputs, outputs and internal calls of
     first call to SGETRF2_EC
     CALL CHECKCALL (FLAG_REPORT_INTERNAL, INFO_INTERNAL,
                      INFO_SGETRF2_TMP1, INFO_ARRAY, N+2, 8 )
 $
                            [ A12 ]
     Apply interchanges to [ --- ]
                            [ A22 ]
     CALL SLASWP ( N2, A ( 1, N1+1 ), LDA, 1, N1, IPIV, 1 )
     Solve A12
     CALL STRSM( 'L', 'L', 'N', 'U', N1, N2, ONE, A, LDA,
 $
                 A(1, N1+1), LDA)
     Update A22
     CALL SGEMM('N', 'N', M-N1, N2, N1, -ONE, A(N1+1, 1), LDA,
 $
                 A(1, N1+1), LDA, ONE, A(N1+1, N1+1), LDA)
     Factor A22
     Indicate that input not already checked
     IF (WHAT .GE. 1 .AND. HOW .GE. 1) INFO_SGETRF2_TMP2(7) = -1
     CALL SGETRF2_EC( M-N1, N2, A( N1+1, N1+1 ), LDA, IPIV(N1+1),
 $
            IINFO, FLAG_REPORT_CALL, INFO_SGETRF2_TMP2, CONTEXT )
     Check inputs, outputs and internal calls of
     second call to SGETRF2_EC
     CALL CHECKCALL (FLAG_REPORT_INTERNAL, INFO_INTERNAL,
 $
                      INFO_SGETRF2_TMP2, INFO_ARRAY, N+3, 9 )
     Adjust INFO and the pivot indices
     IF ( INFO.EQ.O .AND. IINFO.GT.O )
        INFO = IINFO + N1
     DO 20 I = N1+1, MIN(M, N)
        IPIV(I) = IPIV(I) + N1
20
     CONTINUE
     Apply interchanges to A21
     CALL SLASWP( N1, A( 1, 1 ), LDA, N1+1, MIN( M, N), IPIV, 1 )
```

```
tho if

the content of the cont
```

END

```
*> \brief \b SGETRS_EC
  ====== DOCUMENTATION =======
* Online html documentation available at
            http://www.netlib.org/lapack/explore-html/
  Definition:
  ========
       SUBROUTINE SGETRS_EC( TRANS, N, NRHS, A, LDA, IPIV, B, LDB,
                            INFO, FLAG_REPORT, INFO_ARRAY, CONTEXT )
       .. Scalar Arguments ..
       CHARACTER
                          INFO, LDA, LDB, N, NRHS
       INTEGER
       .. Array Arguments ..
       INTEGER
                          IPIV( * )
       INTEGER
                         FLAG_REPORT( 2 ), INFO_ARRAY( 7 )
      REAL
                         A( LDA, * ), B( LDB, * )
       .. Pointer Arguments ..
      POINTER
                          CONTEXT ... advice requested
*> \par Purpose:
* ========
*>
*> \verbatim
*>
*> SGETRS_EC solves a system of linear equations
\star> A \star X = B or A\star\starT \star X = B
*> with a general N-by-N matrix A using the LU factorization computed
*> by SGETRF_EC.
*>
*> SGETRS_EC also provides new exception handling and
*> reporting capabilities.
*>
*> \endverbatim
* Arguments:
* =======
*> \param[in] TRANS
*> \verbatim
           TRANS is CHARACTER*1
*>
*>
           Specifies the form of the system of equations:
           = 'N': A * X = B (No transpose)
*>
           = 'T': A**T* X = B (Transpose)
*>
*>
           = 'C': A**T* X = B (Conjugate transpose = Transpose)
```

```
*> \endverbatim
*>
*> \param[in] N
*> \verbatim
           N is INTEGER
*>
*>
           The order of the matrix A. N \ge 0.
*> \endverbatim
*> \param[in] NRHS
*> \verbatim
           NRHS is INTEGER
            The number of right hand sides, i.e., the number of columns
*>
            of the matrix B. NRHS >= 0.
*>
*> \endverbatim
*>
*> \param[in] A
*> \verbatim
*>
           A is REAL array, dimension (LDA, N)
*>
           The factors L and U from the factorization A = P*L*U
*>
           as computed by SGETRF.
*> \endverbatim
*>
*> \param[in] LDA
*> \verbatim
*>
           LDA is INTEGER
           The leading dimension of the array A. LDA >= \max(1, N).
*>
*> \endverbatim
*>
*> \param[in] IPIV
*> \verbatim
*>
            IPIV is INTEGER array, dimension (N)
            The pivot indices from SGETRF; for 1<=i<=N, row i of the
*>
*>
           matrix was interchanged with row IPIV(i).
*> \endverbatim
*>
*> \param[in,out] B
*> \verbatim
            B is REAL array, dimension (LDB, NRHS)
*>
*>
            On entry, the right hand side matrix B.
            On exit, the solution matrix X.
\star> \endverbatim
*> \param[in] LDB
*> \verbatim
            LDB is INTEGER
*>
*>
            The leading dimension of the array B. LDB \geq \max(1, N).
*> \endverbatim
*> \param[out] INFO
*> \verbatim
*>
   INFO is INTEGER
```

```
INFO is defined below depending on FLAG_REPORT
*>
*> \endverbatim
*>
*> \param[in] FLAG_REPORT
*> \verbatim
*>
            FLAG REPORT is INTEGER array, dimension(2)
            FLAG_REPORT(1) defines what kinds of exceptions to report
*>
            using INFO and possibly also INFO_ARRAY for more details.
*>
*>
            FLAG_REPORT (1)
             <= -1 turns off all error checking, so INFO=0 is
*>
*>
                   returned.
                0 does standard argument checking:
*>
                   INFO = 0 means successful exit
*>
*>
                   INFO = -i means the i-th (non-floating point)
*>
                             argument had an illegal value
                              (first error found is reported)
*>
                   Using INFO to report the above errors has priority
*>
*>
                   over reporting any of the errors described below.
*>
                   More generally, an error that would be found with
*>
                   a lower value of FLAG_REPORT(1) has priority to
*>
                   report using INFO than an error that would only
*>
                   be found with a higher value of FLAG_REPORT(1).
*>
              = 1 also checks for Infs and NaNs in inputs and
                   outputs, if INFO is not already nonzero:
*>
*>
                   INFO = -4 means A contained an Inf or NaN on
*>
                             input; execution continues.
                   INFO = -7 means B contained an Inf or NaN on
*>
                             input but A did not;
*>
                             execution continues.
*>
*>
                   INFO = 1 means B contained an Inf or NaN on
*>
                             output but neither A nor B did on input.
                   Since A is an input variable, it is not checked
*>
*>
                   on output.
                   Each input and output will also be checked if
*>
*>
                   FLAG_REPORT(2) = 1, 2, or 3 and reported in
*>
                   INFO_ARRAY as described below.
*>
             >= 2 has the same behavior as 1, since there are no
                   internal calls to LAPACK routines with INFO
*>
*>
                   parameters to be checked.
*>
*>
            FLAG_REPORT(2) defines how to report the exceptions
*>
            requested by FLAG REPORT(1).
              If FLAG_REPORT(1) <= -1, FLAG_REPORT(2) is ignored and
*>
              INFO=0 is returned.
*>
              Otherwise, FLAG_REPORT(2)
*>
*>
               <= 0 only returns the value of INFO described above.
*>
                = 1 also returns INFO_ARRAY, as described below.
*>
                = 2 means that SGETRS_EC will also call
*>
                     REPORT_EXCEPTIONS to report INFO_ARRAY, if INFO
*>
                     is nonzero.
*>
                = 3 has the same behavior as 2. (If SGETRS called
```

```
*>
                     any LAPACK routines with INFO parameters
*>
                     internally then they would call
                     REPORT_EXCEPTIONS too, but there are none.)
*>
               >= 4 means that SGETRS_EC will call
*>
                     GET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
*>
*>
                     to get values of FLAG REPORT to use, overriding
                     input values. The user needs to have called
*>
                     SET_FLAGS_TO_REPORT (CONTEXT, FLAG_REPORT)
*>
*>
                     before calling SGETRS_EC in order to set
                     FLAG_REPORT, otherwise the default is
*>
                     FLAG_REPORT = [0, 0]. The input array
*>
                     FLAG REPORT will not be overwritten.
*>
*> \endverbatim
*>
*> \param[in,out] INFO_ARRAY
*> \verbatim
            INFO_ARRAY is INTEGER array, dimension( 8 )
*>
*>
            If FLAG_REPORT(1) <= -1 or FLAG_REPORT(2) <= 0,
*>
            INFO_ARRAY is not accessed. Otherwise:
*>
            INFO_ARRAY(1)
*>
                = value of INFO from standard argument checking
                  (as defined by FLAG_REPORT(1) = 0)
*>
*>
            INFO ARRAY(2)
                = value of FLAG_REPORT(1) used to determine the rest
*>
*>
                  of INFO ARRAY
            INFO_ARRAY(3)
*>
                = value of FLAG_REPORT(2) used to determine the rest
*>
                  of INFO ARRAY
*>
*>
            INFO ARRAY(4)
*>
                = value of INFO as specified by FLAG_REPORT(1) above
*>
            INFO_ARRAY(5)
                = 2 = number of input/output arguments reported on
*>
*>
            INFO_ARRAY(6)
                = 0 = number of internal LAPACK calls reported on
*>
*>
            INFO_ARRAY(7) reports exceptions in A, as specified by
              FLAG REPORT
*>
                = -1 if not checked (default)
*>
                = 0 if checked and contains no Infs or NaNs
*>
                = 1 if checked and contains an Inf or NaN on input
*>
*>
              If INFO ARRAY(7) = 0 or 1 on input, then A will not
*>
              be checked again on input. Input values < -1 or > 1
*>
              will be treated the same as -1, i.e. not checked.
            INFO_ARRAY(8) reports exceptions in B, as specified by
*>
              FLAG REPORT
*>
                = -1 if not checked (default)
*>
*>
                  0 if checked and contains no Infs or NaNs
                = 1 if checked and contains an Inf or NaN on input
*>
*>
                     but not output
*>
                = 2 if checked and contains an Inf or NaN on output
*>
                     but not input
*>
                = 3 if checked and contains an Inf or NaN on input
```

```
*>
                  and output
*>
            As above, if INFO\_ARRAY(8) = 0 or 1 on input, then B
            will not be checked again on input. Input values < -1
*>
            or > 1 will be treated the same as -1,
            i.e. not checked.
*>
*> \endverbatim
*>
*> \param[in] CONTEXT
*> \verbatim
           CONTEXT is POINTER to an "opaque object"
*> \endverbatim
* Authors:
 =======
*> \author Univ. of Tennessee
*> \author Univ. of California Berkeley
*> \author Univ. of Colorado Denver
*> \author NAG Ltd.
*> \ingroup realGEcomputational
  ______
     SUBROUTINE SGETRS_EC ( TRANS, N, NRHS, A, LDA, IPIV, B, LDB,
                        INFO, FLAG REPORT, INFO ARRAY, CONTEXT )
  -- LAPACK computational routine --
  -- LAPACK is a software package provided by Univ. of Tennessee,
 -- Univ. of California Berkeley, Univ. of Colorado Denver and NAG Ltd..--
     .. Scalar Arguments ..
     CHARACTER TRANS
    INTEGER
                     INFO, LDA, LDB, N, NRHS
    .. Array Arguments ..
     INTEGER
                     IPIV( * )
     REAL
                     A( LDA, * ), B( LDB, * )
                     FLAG_REPORT( 2 ), INFO_ARRAY( * )
     INTEGER
     .. Pointer Arguments
     POINTER
                     CONTEXT
  ______
     .. Parameters ..
                     ONE
     REAL
     PARAMETER
                     (ONE = 1.0E+0)
     CHARACTER, DIMENSION(6), PARAMETER ::
    $ ROUTINE_NAME = (/ 'S','G','E','T','R','S' /)
    .. Local Scalars ..
     LOGICAL
                    NOTRAN, CALL_REPORT_EXCEPTIONS
```

```
WHAT, HOW
INTEGER
. .
.. Local Arrays ..
                   FLAG_REPORT_INTERNAL(2), FLAG_REPORT_CALL(2)
INTEGER
INTEGER
                   INFO_INTERNAL(2)
. .
.. External Functions ..
LOGICAL
EXTERNAL
                  LSAME
.. External Subroutines ..
                  SLASWP, STRSM, XERBLA
EXTERNAL
EXTERNAL
                  CHECKINIT1, CHECKINIT2
EXTERNAL
                  SGECHECKARG
EXTERNAL
                  UPDATE_INFO
.. Intrinsic Functions ..
            MAX, MIN
INTRINSIC
.. Executable Statements ..
Test the input parameters.
INFO = 0
Initialize error checking flags
CALL CHECKINIT1 (FLAG_REPORT, FLAG_REPORT_INTERNAL,
                FLAG_REPORT_CALL, CALL_REPORT_EXCEPTIONS,
                CONTEXT )
WHAT = FLAG REPORT INTERNAL (1)
HOW = FLAG_REPORT_INTERNAL( 2 )
IF (WHAT .EQ. -1 ) GOTO 100
Check for standard input errors
NOTRAN = LSAME ( TRANS, 'N' )
IF ( .NOT.NOTRAN .AND. .NOT.LSAME ( TRANS, 'T' ) .AND. .NOT.
   LSAME ( TRANS, 'C' ) ) THEN
   INFO = -1
ELSE IF ( N.LT.O ) THEN
   INFO = -2
ELSE IF ( NRHS.LT.0 ) THEN
   INFO = -3
ELSE IF ( LDA.LT.MAX ( 1, N ) ) THEN
   INFO = -5
ELSE IF ( LDB.LT.MAX ( 1, N ) ) THEN
   INFO = -8
END IF
Initialize error flags
CALL CHECKINIT2 (FLAG_REPORT_INTERNAL, INFO, INFO_INTERNAL,
                 INFO_ARRAY, 2, 0)
```

```
IF ( INFO.NE.O ) THEN
         IF (CALL_REPORT_EXCEPTIONS)
            CALL REPORT_EXCEPTIONS (CONTEXT, 6, ROUTINE_NAME, INFO_ARRAY)
         CALL XERBLA ( 'SGETRS', -INFO )
         RETURN
      END IF
      Quick return if possible
      IF ( N.EQ.O .OR. NRHS.EQ.O )
       RETURN
      Check for exceptional inputs in A
      CALL SGECHECKARG (FLAG_REPORT_INTERNAL, N, N, A, LDA,
                        INFO, INFO_INTERNAL, INFO_ARRAY, 4, 0, 0, 7)
      Check for exceptional inputs in B
      CALL SGECHECKARG (FLAG_REPORT_INTERNAL, N, NRHS, B, LDB,
                       INFO, INFO_INTERNAL, INFO_ARRAY, 7, 2, 0, 8)
100
     CONTINUE
      Quick return if possible
      IF ( N.EQ.O .OR. NRHS.EQ.O )
     $ RETURN
      IF ( NOTRAN ) THEN
         Solve A * X = B.
         Apply row interchanges to the right hand sides.
         CALL SLASWP ( NRHS, B, LDB, 1, N, IPIV, 1 )
         Solve L*X = B, overwriting B with X.
         CALL STRSM('Left', 'Lower', 'No transpose', 'Unit', N, NRHS,
                      ONE, A, LDA, B, LDB )
     $
         Solve U * X = B, overwriting B with X.
         CALL STRSM('Left', 'Upper', 'No transpose', 'Non-unit', N,
     $
                     NRHS, ONE, A, LDA, B, LDB )
      ELSE
         Solve A \star \star T \star X = B.
         Solve U**T *X = B, overwriting B with X.
         CALL STRSM( 'Left', 'Upper', 'Transpose', 'Non-unit', N,
     $
                     NRHS, ONE, A, LDA, B, LDB )
```

```
Solve L**T *X = B, overwriting B with X.
   CALL STRSM('Left', 'Lower', 'Transpose', 'Unit', N, NRHS,
$
                ONE, A, LDA, B, LDB )
   Apply row interchanges to the solution vectors.
   CALL SLASWP ( NRHS, B, LDB, 1, N, IPIV, -1 )
END IF
Check for errors before returning
IF (WHAT .EQ. -1) RETURN
Check for exceptional outputs in B
CALL SGECHECKARG (FLAG_REPORT_INTERNAL, N, NRHS, B, LDB,
                  INFO, INFO_INTERNAL, INFO_ARRAY, 7, 3, 1, 8)
Update INFO and INFO_ARRAY
CALL UPDATE_INFO( INFO, INFO_ARRAY, INFO_INTERNAL )
IF (CALL_REPORT_EXCEPTIONS .AND. INFO .NE. 0)
$ CALL REPORT_EXCEPTIONS (CONTEXT, 6, ROUTINE_NAME, INFO_ARRAY)
RETURN
End of SGETRS_EC
END
```

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