Ponderosa Computing
Linear Algebra Excel Add-in

Paul J. McClellan, Ph.D.
30 July 2019
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1 Ponderosa Computing Linear Algebra Excel Add-in

In spite of the apparent similarities between Microsoft Excel spreadsheet arrays and the matrix and vector elements of linear algebra, Microsoft Excel provides very little direct support of linear algebra functions and operations. The few Excel functions that do support linear algebra functions and operations are:

<table>
<thead>
<tr>
<th>Function</th>
<th>Excel Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>Array addition, subtraction, scalar multiplication</td>
<td>+, -, *</td>
</tr>
<tr>
<td>Inner product</td>
<td>SUMPRODUCT</td>
</tr>
<tr>
<td>Array transpose</td>
<td>TRANSPOSE</td>
</tr>
<tr>
<td>Matrix multiplication</td>
<td>MMULT</td>
</tr>
<tr>
<td>Matrix determinant</td>
<td>MDETERM</td>
</tr>
<tr>
<td>Matrix inverse</td>
<td>MINVERSE</td>
</tr>
</tbody>
</table>

Even this support is suspect. For example, it is not recommended to solve square systems of linear equations using matrix inversion and multiplication. It is more efficient and accurate to factor and solve systems of linear equations using triangularization methods. Nor is it recommended to solve linear least-square (regression) problems by solving corresponding normal equations. Instead, an orthogonal factorization method or singular value decomposition should be used for greater numerical stability.

LAPACK [1] is a freely-available, peer-reviewed computational linear algebra software package that provides routines for solving systems of simultaneous linear equations, computing least-squares solutions of linear systems of equations, and computing eigenvalue and singular value decompositions. The associated matrix factorizations (LU, Cholesky, LQ/QR, SVD, Schur, generalized Schur) are also provided, as are related computations such as estimating condition numbers.

The purpose of the (32-bit) Ponderosa Computing Linear Algebra Excel Add-in is to provide linear algebra computations as scalar and array worksheet functions augmenting or replacing those provided as built-in Excel functions. This Excel Add-in:

1. Uses peer-reviewed and publicly documented LAPACK linear algebra algorithms.
5. Tracks latest changes made in the LAPACK distribution addressing the latest bug reports and feature requests.
This document describes version 1.2 of the Ponderosa Computing Linear Algebra Excel Add-in.
2 Notation, Implementation, and Numerical Precision

2.1 Linear Algebra Notation

The Ponderosa Computing Linear Algebra Excel Add-in interprets Microsoft Excel spreadsheet arrays as linear algebra matrices or vectors.

A linear algebra matrix is a two-dimensional rectangular array of elements consisting of numbers, symbols, or expressions arranged in rows and columns. A matrix of m rows and n columns consists of elements $x_{ij}$, where $i$ is the row location and $j$ is the column location of the element:

$$
X = \begin{bmatrix}
x_{11} & x_{12} & \cdots & x_{1n} \\
x_{21} & x_{22} & \cdots & x_{2n} \\
\vdots & \vdots & \ddots & \vdots \\
x_{m1} & x_{m2} & \cdots & x_{mn}
\end{bmatrix}.
$$

Numerical linear algebra operations are defined for matrices and vectors with all elements defined on the domain of complex numbers $\mathbb{C}$. Given that Microsoft Excel does not natively support complex numbers, we further restrict our consideration to matrices and vectors with all elements defined on the domain of real numbers $\mathbb{R} = (-\infty, +\infty)$.

A two-dimensional Excel spreadsheet array consisting of multiple rows and columns of adjacent cells can naturally be interpreted as a matrix and can be used as a matrix argument or return value by Ponderosa Computing Linear Algebra Excel Add-in worksheet functions.

The transpose operation $Y = X^T$ on an $m \times n$ matrix $X$ creates an $n \times m$ matrix $Y$ with rows and columns interchanged:

$$
Y = X^T = \begin{bmatrix}
y_{11} & y_{12} & \cdots & y_{1m} \\
y_{21} & y_{22} & \cdots & y_{2m} \\
\vdots & \vdots & \ddots & \vdots \\
y_{n1} & y_{n2} & \cdots & y_{nm}
\end{bmatrix}, \text{ where } y_{ij} = x_{ji}.
$$

A linear algebra row vector is a $1 \times m$ matrix, consisting of a single row of $m$ elements:

$$
x = [x_1 \ x_2 \ \cdots \ x_m].
$$

An Excel spreadsheet array consisting of a single row of adjacent cells can naturally be interpreted as a row vector and can be used as a row vector argument or return value by Ponderosa Computing Linear Algebra Excel Add-in worksheet functions.

The transpose of a row vector is a column vector, an $m \times 1$ matrix consisting of a single column of $m$ elements:
\[ x^T = [x_1 \ x_2 \ \ldots \ x_m]^T = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix}. \]

An Excel spreadsheet array consisting of a single column of adjacent cells can naturally be interpreted as a column vector and can be used as a column vector argument or return value by Ponderosa Computing Linear Algebra Excel Add-in worksheet functions.

2.2 This Add-in Uses the CLAPACK Implementation of LAPACK

LAPACK [1] is a freely-available, peer-reviewed numerical linear algebra software package that provides routines for solving systems of simultaneous linear equations, computing least-squares solutions of linear systems of equations, and computing eigenvalue and singular value decompositions. The associated matrix factorizations (LU, Cholesky, LQ/QR, SVD, Schur, generalized Schur) are also provided, as are related computations such as estimating condition numbers.

The Netlib Repository provides a cross-platform Fortran source distribution of LAPACK [2] and a C source distributions of CLAPACK [3]. Instructions and tools for building CLAPACK on the Windows platform are available from the University of Tennessee Innovative Computing Laboratory [4]. The Ponderosa Computing Linear Algebra Excel Add-in uses the CLAPACK implementation of the LAPACK software package.

2.3 The Add-in Computations use IEEE 754 Double Precision Format

The numerical linear algebra computations are all defined for matrix and vector elements defined on the domain of real numbers \( \mathbb{R} = (-\infty, +\infty) \). To describe limiting behavior of linear algebra computations it can be useful to define them for matrix and vector elements defined on the domain of the affinely extended real numbers \([ -\infty, +\infty ]\), which adds the elements \( +\infty \) (positive infinity) and \( -\infty \) (negative infinity) to the real numbers.

The Ponderosa Computing Linear Algebra Excel Add-in implements its worksheet array functions using the double precision format defined by the IEEE Standard 754 for Binary Floating-Point Arithmetic [5]. This format includes representations of signed zeros and normalized, denormalized, and nonfinite (infinite and indeterminate) floating point numbers.

2.3.1 Machine Constants

We define here some double precision constants that appear later in this document.

\( \texttt{eps} \) : The relative machine precision, the distance from 1.0 to the next largest double-precision number. This number is \( \texttt{eps} = \text{dlamch}(P) = 2^{-52} = 2.2204460492503131e-016 \).

\( \texttt{safemin} \) : The minimum positive floating point value such that \( 1/\texttt{safemin} \) does not overflow. \( \texttt{safemin} = \text{dlamch}(S) = 2.2250738585072014e-308 \).
2.3.2 Worksheet Functions Do Not Support Nonfinite Matrix Elements

The CLAPACK implementation does not reliably handle nonfinite matrix or vector elements. For example, some computational loops are skipped when a factor is zero under the assumption that the skipped loop would have no impact on the computed results [7]. But this may fail to propagate nonfinite values or fail to detect invalid operations.

Microsoft Excel does not support nonfinite floating point matrix or vector elements [6] so the Ponderosa Computing Linear Algebra Excel Add-in worksheet functions will not encounter matrix or vector arguments containing nonfinite floating point elements.

2.3.3 Worksheet Function Finite Return Values May be Modified by Excel

Microsoft Excel does not support IEEE 754 denormalized numbers. As an example, for the matrix

\[
A = \begin{bmatrix}
1E - 154 & 0 \\
0 & 1E - 154
\end{bmatrix},
\]

the Ponderosa Computing Linear Algebra Excel Add-in worksheet function LA.DET() returns the denormalized value 1.000000000000e-308#DEN to Excel. Excel then truncates this denormalized value to 0.0.

Both Microsoft Excel and the Ponderosa Computing Linear Algebra Excel Add-in internally support normalized IEEE 754 double precision numbers with 53 binary digits of precision (equivalent to nearly 16 decimal digits of precision). However, Excel displays at most 15 decimal digits of precision in numeric values [6].
3 Worksheet Functions

The Ponderosa Computing Linear Algebra Excel Add-in implements most of its worksheet functions using version 3.2.1 of CLAPACK [3]. This implementation of CLAPACK was machine translated by Netlib from Fortran 77 to ANSI C using the f2c tool and version 3.2.1 of LAPACK [2]. The Ponderosa Computing Linear Algebra Excel Add-in uses the reference BLAS library included with this CLAPACK distribution.

3.1 Matrix Creation and Extraction

The Ponderosa Computing Linear Algebra Excel Add-in provides the following worksheet functions for creating matrices and extracting the diagonals of a matrix:

<table>
<thead>
<tr>
<th>Create a constant matrix</th>
<th>LA.GEN.CON, LA.RGN.CON</th>
</tr>
</thead>
<tbody>
<tr>
<td>Create a random matrix</td>
<td>LA.GEN.RAN, LA.RGN.RAN</td>
</tr>
<tr>
<td>Create an identity matrix</td>
<td>LA.GEN.IDN</td>
</tr>
<tr>
<td>Create a diagonal matrix</td>
<td>LA.GEN.DIAG</td>
</tr>
<tr>
<td>Extract diagonal elements</td>
<td>LA.XDIAG.C, LA.XDIAG.R</td>
</tr>
</tbody>
</table>

3.1.1 Create a Constant Matrix

The worksheet function LA.GEN.CON(m, n, value) returns an m x n matrix with entries all equal to value. If m < 1 or n < 1 then this worksheet function returns the #VALUE! error.

The worksheet function LA.RNG.CON(value) returns a region-filling matrix with entries all equal to value.

3.1.2 Create a Random Matrix

The worksheet function LA.GEN.RAN(m, n, minimum, maximum) returns an m x n matrix with random entries in [minimum, maximum). If m < 1 or n < 1 or maximum < minimum then this worksheet function returns the #VALUE! error.

The worksheet function LA.RNG.RAN(minimum, maximum) returns a region-filling matrix with entries all equal to value. If maximum < minimum then this worksheet function returns the #NUM! error.

These worksheet functions generate uniformly distributed random elements in the interval [minimum, maximum] using a Mersenne Twister pseudo-random generator of 32-bit numbers with a state size of 19937 bits provided by the C++11 standard library. This generator is initialized at library creation time, when Excel loads the Ponderosa Computing Linear Algebra Excel Add-in.
3.1.3 Create an Identity Matrix

The worksheet function LA.GEN.IDN(n) returns an n x n identity matrix, \( I_n \), of order n. If n < 1 then this worksheet function returns the #VALUE! error.

3.1.4 Create a Diagonal Matrix

The worksheet function LA.GEN.DIAG(D) returns an n x n diagonal matrix where n is the size of the argument matrix D and the diagonal elements of the returned matrix contain the elements of the matrix D in row-major order.

3.1.5 Extract Diagonal Elements

The worksheet functions LA.XDIAG.C(A) and LA.XDIAG.R(A) return the min(m, n) main diagonal elements of an m x n matrix A. The worksheet function LA.XDIAG.C(A) returns the diagonal elements as a min(m, n)-element column vector. The worksheet function LA.XDIAG.R(A) returns the diagonal elements as a min(m, n)-element row vector.

3.2 Scalar-Valued Matrix Functions

The Ponderosa Computing Linear Algebra Excel Add-in provides the following scalar-valued matrix functions:

<table>
<thead>
<tr>
<th>Function Description</th>
<th>Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>1-norm (column norm)</td>
<td>LA.NORM1</td>
</tr>
<tr>
<td>Infinity-norm (row norm)</td>
<td>LA.NORMINF</td>
</tr>
<tr>
<td>Frobenius norm</td>
<td>LA.NORMF</td>
</tr>
<tr>
<td>2-norm (spectral norm)</td>
<td>LA.NORM2</td>
</tr>
<tr>
<td>Rank</td>
<td>LA.RANK</td>
</tr>
<tr>
<td>Spectral radius of a symmetric matrix</td>
<td>LA.SRAD</td>
</tr>
<tr>
<td>Trace of square matrix</td>
<td>LA.TRACE</td>
</tr>
<tr>
<td>1-norm inverse condition number estimate of square matrix</td>
<td>LA.ICNBR1</td>
</tr>
<tr>
<td>Infinity-norm inverse condition number estimate of square matrix</td>
<td>LA.ICNBRINF</td>
</tr>
<tr>
<td>Determinant of square matrix</td>
<td>LA.DET</td>
</tr>
</tbody>
</table>
3.2.1 1-Norm (Column Norm)

The worksheet function LA.NORM1(A) returns the 1-norm (column norm, $\|A\|_1$) of a matrix A. This is the maximum absolute column sum of the elements of an m x n matrix A:

$$\|A\|_1 = \max_{1 \leq j \leq n} \sum_{i=1}^{m} |a_{ij}|$$

This worksheet function computes the 1-norm of A using the routine dlange_() from CLAPACK v 3.2.1.

3.2.2 Infinity-Norm (Row Norm)

The worksheet function LA.NORMINF(A) returns the infinity-norm (row norm, $\|A\|_\infty$) of a matrix A. This is the maximum absolute row sum of the elements of an m x n matrix A:

$$\|A\|_\infty = \max_{1 \leq i \leq m} \sum_{j=1}^{n} |a_{ij}|$$

This worksheet function computes the infinity-norm of A using routine dlange_() from CLAPACK v 3.2.1.

3.2.3 Frobenius-Norm

The worksheet function LA.NORMF(A) returns the Frobenius-norm ($\|A\|_F$) of a matrix A. This is the square root of the sum of absolute squares (root mean square) of the elements of an m x n matrix A:

$$\|A\|_F = \sqrt{\sum_{i=1}^{m} \sum_{j=1}^{n} |a_{ij}|^2}$$

This worksheet function computes the Frobenius norm of A using routine dlange_() from CLAPACK v 3.2.1.

3.2.4 2-Norm (Spectral Norm)

The worksheet function LA.NORM2(A) returns the 2-norm (spectral norm, $\|A\|_2$) of an m x n matrix A. This is the largest singular value of A:

$$\|A\|_2 = \sigma_{\max}(A).$$
This worksheet function computes the min(m, n) singular values of A using routine dgesvd_() from CLAPACK v 3.2.1.

Routine dgesvd_() uses routine dbdsqr_() to compute the singular values of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this algorithm fails to find all the singular values of A then this worksheet function returns the #NUM! error.

### 3.2.5 Rank

The **column rank** of an m x n matrix A is the maximum number of linearly independent column vectors of A. The **row rank** of an m x n matrix A is the maximum number of linearly independent row vectors of A. The column rank and the row rank are equal, and this is called the **rank** of the matrix A. The rank of an m x n matrix A is also the number of nonzero singular values of A.

The worksheet function LA.RANK(A) returns the rank of A. This function computes the min(m, n) singular values of A using routine dgesvd_() from CLAPACK v 3.2.1. The rank is then determined as the number of computed singular values that are significantly greater than zero.

The Ponderosa Computing Linear Algebra Excel Add-in uses the threshold value

\[
\text{threshold} = \max(sf\text{min}, \ max(m,n) \ast eps \ast \sigma_{\text{max}}(A))
\]

A computed singular value is considered significantly greater than zero if it exceeds this threshold. Here safemin is the minimum positive floating point value such that 1/safemin does not overflow, eps is the relative machine precision, and \(\sigma_{\text{max}}(A)\) is the largest singular value of A.

Routine dgesvd_() uses routine dbdsqr_() to compute the singular values of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this algorithm fails to find all the singular values of A then this worksheet function returns the #NUM! error.

### 3.2.6 Spectral Radius

Let \(\lambda_1, \lambda_2, \ldots, \lambda_n\) be the (real) eigenvalues of an n x n symmetric (real) matrix A. Then the spectral radius of A is:

\[
\rho(A) = \max_i(|\lambda_i|).
\]

The worksheet function LA.SRAD(A) returns the spectral radius of A. If A is not symmetric this worksheet function returns the #VALUE! error.

This worksheet function computes the eigenvalues of A using routine dsyev_() from CLAPACK v 3.2.1. Routine dsyev_() uses routine dstef_() which computes all eigenvalues of a symmetric tridiagonal matrix using the Pal-Walker-Kahan variant of the QL or
QR algorithm. If this algorithm fails to find all of the eigenvalues of A in at most 30*n iterations then this worksheet function LA.SRAD() returns the #NUM! error.

### 3.2.7 Trace

The worksheet function LA.TRACE(A) returns the trace of an n x n matrix A. This is the sum of the main diagonal elements of A:

\[
tr(A) = \sum_{i=1}^{n} a_{ii}
\]

This worksheet function computes the trace directly from its definition. If A is not square this worksheet function returns the #VALUE! error.

### 3.2.8 1-Norm Inverse Condition Number Estimate

The worksheet function LA.ICNBR1(A) returns the inverse of a 1-norm condition number estimate of an n x n matrix A. If A is not square this worksheet function returns the #VALUE! error.

LA.ICNBR1(A) starts by computing \(\|A\|_1\) using routine dLange_() from CLAPACK v 3.2.1 and returns zero if \(\|A\|_1 = 0\).

LA.ICNBR1(A) then uses routine dgetrf_() from CLAPACK v 3.2.1 to compute the LU factorization A = PLU using partial pivoting with row interchanges. If routine dgetrf_() determines the matrix A is exactly singular then LA.ICNBR1(A) returns 0.

Otherwise, LA.ICNBR1(A) estimates \(\|A^{-1}\|_1\) using the LU factorization and routine dgecon_() from CLAPACK v 3.2.1 and returns zero if the \(\|A^{-1}\|_1\) estimate is zero. Otherwise LA.ICNBR1(A) returns the inverse condition number estimate

\[
c = \frac{1}{\|A\|_1 \|A^{-1}\|_1}
\]

LA.ICNBR1(A) returns the inverse of the 1-norm condition number estimate of a matrix, rather than the condition number estimate of the matrix, itself, to provide a zero return value for singular matrices.

### 3.2.9 Infinity-Norm Inverse Condition Number Estimate

The worksheet function LA.ICNBRINF(A) returns the inverse of an infinity-norm condition number estimate of an n x n matrix A. If A is not square this worksheet function returns the #VALUE! error.
LA.ICNBRINF(A) starts by computing \( \|A\|_\infty \) using routine d\text{lange}_() from CLAPACK v 3.2.1 and returns zero if \( \|A\|_\infty = 0 \).

LA.ICNBRINF(A) then uses routine d\text{getrf}_() from CLAPACK v 3.2.1 to compute the LU factorization \( A = PLU \) using partial pivoting with row interchanges. If routine d\text{getrf}_() determines the matrix \( A \) is exactly singular then LA.ICNBRINF(A) returns 0.

Otherwise, LA.ICNBRINF(A) estimates \( \|A^{-1}\|_\infty \) using the LU factorization and routine d\text{gecon}_() from CLAPACK v 3.2.1 and returns zero if the \( \|A^{-1}\|_\infty \) estimate is zero. Otherwise LA.ICNBRINF(A) returns the inverse condition number estimate

\[
c = \frac{1}{\|A\|_\infty \|A^{-1}\|_\infty}
\]

LA.ICNBRINF(A) returns the inverse of the infinity-norm condition number estimate of a matrix, rather than the condition number estimate of the matrix, itself, to provide a zero return value for singular matrices.

### 3.2.10 Determinant

The worksheet function LA.DET(A) returns the determinant of a square matrix \( A \). If \( A \) is not square this worksheet function returns the #VALUE! error.

LA.DET(A) computes the determinant of \( A \) by using routine d\text{getrf}_() from CLAPACK v 3.2.1 to compute the LU factorization \( A = PLU \) using partial pivoting with row interchanges. If routine d\text{getrf}_() determines the matrix \( A \) is exactly singular then LA.DET(A) returns 0. Otherwise, LA.DET(A) accumulates the product of the diagonal entries of \( U \) with sign adjustment according to pivot row interchanges and scaling to avoid intermediate overflow.

### 3.3 Linear System Solvers

The Ponderosa Computing Linear Algebra Excel Add-in provides the following linear system solvers:

<table>
<thead>
<tr>
<th>Full rank square system solvers</th>
<th>LA.SYS.SLV, LA.SYS.SLVE</th>
</tr>
</thead>
<tbody>
<tr>
<td>General least-squares system solvers (via LQ/QR)</td>
<td>LA.SYS.LS, LA.SYS.LSE</td>
</tr>
<tr>
<td>General least-squares system solvers (via SVD)</td>
<td>LA.SYS.LSS, LA.SYS.LSSE</td>
</tr>
</tbody>
</table>

#### 3.3.1 Full Rank Square System Solvers

The worksheet functions LA.SYS.SLV(A,B) and LA.SYS.SLVE(A,B) return the solution matrix \( X \) to a real system of linear equations using equilibration and iterative refinement as needed:
Here \( A \) is an \( n \times n \) matrix and \( B \) is a \( n \times p \) matrix. The solution matrix \( X \) is \( n \times p \). If \( A \) is not square or if matrix \( B \) does not have \( n \) rows these worksheet functions return the #VALUE! error.

The worksheet function LA.SYS.SLV(A,B) returns the matrix solution \( X \) as a \( n \times p \) matrix.

The worksheet function LA.SYS.SLVE(A,B) returns the matrix solution \( X \) in the first \( n \) rows of an \((n+1) \times p \) augmented solution matrix \( X_A \). It also returns a forward error bound \( e \) for each column of the matrix solution \( X \) in the last row of the augmented matrix solution \( X_A \).

\[
X_A = \begin{bmatrix}
x_{11} & x_{12} & \cdots & x_{1p} \\
x_{21} & x_{22} & \cdots & x_{2p} \\
\vdots & \vdots & \ddots & \vdots \\
x_{n1} & x_{n2} & \cdots & x_{np} \\
e_1 & e_2 & \cdots & e_p
\end{bmatrix}.
\]

For each column \( j \) of the augmented solution matrix, the forward error bound estimate \( e_j \) bounds the relative error in the computed solution column \( x_j \). If \( x_j \) is the computed solution column and \( x_{jt} \) is the true solution column, then the relative error for that column is bounded by:

\[
\frac{\|x_j - x_{jt}\|_\infty}{\|x_j\|_\infty} \leq e
\]

That is, \( e_j \) is an estimated upper bound for the magnitude of the largest element in \( x_j - x_{jt} \) divided by the magnitude of the largest element in \( x_j \). This estimate is almost always a slight overestimate of the true error.

These worksheet functions compute the solution matrix \( X \) by using routine dgesvx_( ) from CLAPACK v 3.2.1, using equilibration and iterative refinement as needed. If routine dgesvx_( ) determines the matrix \( A \) is exactly singular then these worksheet functions return the #NUM! error.

### 3.3.2 General Least-Squares System Solvers (via Orthogonal Factorizations)

The worksheet functions LA.SYS.LS(A,b) and LA.SYS.LSE(A,b) return the minimum-norm solution vector \( x \) to a real linear least squares problem:

\[
\min_x \| b - Ax \|_2 , \text{with minimum } \|x\|_2.
\]

These worksheet functions use a complete orthogonal factorization of \( A \). Here \( A \) is an \( m \times n \) matrix which may be rank-deficient and \( b \) is an \( m \)-vector. The solution is the minimum-2-norm \( n \)-vector \( x \) achieving the minimum 2-norm residual.
These worksheet functions can solve for several (p) right hand side vectors $b_j$ and solution vectors $x_j$ in a single call. The p right hand side vectors $b_j$ are stored as the columns of a m x p matrix $B$ and LA.SYS.LS(A,B) and LA.SYS.LSE(A,B) return the p solution vectors $x_j$ as the p columns of the n x p solution matrix $X$. If matrix $B$ does not have m rows this worksheet function returns the #VALUE! error.

These worksheet functions compute the solution matrix $X$ by using routine dge1sy_() from CLAPACK v 3.2.1. This routine first computes a QR factorization of $A$ with column pivoting. It then determines the effective rank $r$ of $A$ and then refactors a reduced system into an $r \times r$ triangular system which is then solved. If routine dge1sy_() determines the matrix $A$ has effective rank 0 then these worksheet functions return the zero matrix.

The worksheet function LA.SYS.LS(A,B) returns the matrix solution $X$ as a n x p matrix.

The worksheet function LA.SYS.LSE(A,B) returns the matrix solution $X$ in the first n rows of an (n+1) x p augmented solution matrix $X_A$. If the matrix $A$ has $m \geq n$ (we have an overdetermined system) with full column rank then the worksheet function also returns a forward error bound for each column of the matrix solution $X$ in the last row of the augmented matrix solution $X_A$. Otherwise the worksheet function returns the values -1 in this last row.

The error bounds for the full column rank overdetermined case are computed in the manner described here:

http://www.netlib.org/lapack/lug/node82.html

### 3.3.3 General Least-Squares System Solvers (via SVD)

The worksheet functions LA.SYS.LSS(A,b) and LA.SYS.LSSE(A,b) return the minimum-norm solution vector $x$ to a real linear least squares problem:

$$\min_x \| b - Ax \|_2, \text{with minimum } \|x\|_2.$$

These worksheet functions use the singular value decomposition of $A$. Here $A$ is an m x n matrix which may be rank-deficient and $b$ is an m-vector. The solution is the minimum-2-norm n-vector $x$ achieving the minimum 2-norm residual.

These worksheet functions can solve for several (p) right hand side vectors $b_j$ and solution vectors $x_j$ in a single call. The p right hand side vectors $b_j$ are stored as the columns of a m x p matrix $B$ and LA.SYS.LSS(A,B) and LA.SYS.LSSE(A,B) return the p solution vectors $x_j$ as the p columns of the n x p solution matrix $X$. If matrix $B$ does not have m rows this worksheet function returns the #VALUE! error.

These worksheet functions compute the solution matrix $X$ by using routine dge1ss_() from CLAPACK v 3.2.1. This routine first computes the singular value decomposition of $A$. It then determines the effective rank $r$ of $A$, zeros out the insignificant portion of the SVD, and solves
the reduced system. If routine dge1ss_() determines the matrix $A$ has effective rank 0 then these worksheet functions return the zero matrix.

The worksheet function LA.SYS.LSS(A,B) returns the matrix solution $X$ as a n x p matrix.

The worksheet function LA.SYS.LSSE(A,B) returns the matrix solution $X$ in the first n rows of an (n+1) x p augmented solution matrix $X_A$. If the matrix $A$ has m ≥ n (we have an overdetermined system) with full column rank then the worksheet function also returns a forward error bound for each column of the matrix solution $X$ in the last row of the augmented matrix solution $X_A$. Otherwise the worksheet function returns the values -1 in this last row.

The error bounds for the full column rank overdetermined case are computed in the manner described here:

http://www.netlib.org/lapack/lug/node82.html

3.4 Singular Value Decomposition

The singular value decomposition of an m x n (real) matrix $A$ is a factorization of $A$ into the form:

$$A = U \Sigma V^T$$

where $U$ is a m x m matrix, $V^T$ is an n x n matrix, and $\Sigma$ is a m x n rectangular diagonal matrix with $p = \min(m,n)$ nonnegative entries on the main diagonal.

The nonnegative diagonal entries of $\Sigma$ are the singular values of $A$, $\{\sigma_1, \sigma_2, \ldots \sigma_{\min(m,n)}\}$, arranged in descending order: $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_{\min(m,n)} \geq 0$.

The matrices $U$ and $V$ are orthonormal:

$$U^T U = U U^T = I_m, \quad V^T V = V V^T = I_n,$$

where $I_m$ and $I_n$ denote the identity matrices of order m and n, respectively. The m columns of $U$, $\{u_1, u_2, \ldots u_m\}$, are called the left singular vectors of $A$. The n columns of $V$, $\{v_1, v_2, \ldots v_n\}$, are called the right singular vectors of $A$.

Since $\Sigma$ is a m x n rectangular diagonal matrix with $p = \min(m,n)$, the singular value decomposition can be represented as the thin singular value decomposition:

$$A = U_p \Sigma_p V_p^T,$$

Where $U_p$ is the m x p matrix consisting of the first p columns of $U$, $\Sigma_p$ is the p x p upper diagonal portion of $\Sigma$, and $V_p$ is the n x p matrix consisting of the first p columns of $V$. The p columns of $U_p$ and the p columns of $V_p$ are orthonormal.
\[ U_p^T U_p = I_p, \quad V_p^T V_p = I_p, \]

where \( I_p \) denote the identity matrix of order \( p \).

The Ponderosa Computing Linear Algebra Excel Add-in provides the following worksheet functions computing the thin singular value decomposition or parts thereof:

<table>
<thead>
<tr>
<th>Function Type</th>
<th>Worksheet Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Singular value decomposition</td>
<td>LA.SVD</td>
</tr>
<tr>
<td>Singular values</td>
<td>LA.SNGVL.C, LA.SNGVL.R</td>
</tr>
<tr>
<td>Singular values with error bound</td>
<td>LA.SNGVLE.C, LA.SNGVLE.R</td>
</tr>
<tr>
<td>Left or right singular vectors</td>
<td>LA.LSNGVC, LA.RSNGVC</td>
</tr>
</tbody>
</table>

### 3.4.1 Singular Value Decomposition

The worksheet function LA.SVD(A) returns the \( p = \min(m,n) \) singular values, their associated left singular vectors, and their associated right singular vectors of \( A \) in the \( p \) columns of a \((m+n+1) \times p\) matrix \( S \):

\[
S = \begin{bmatrix}
\sigma_1 & \sigma_2 & \ldots & \sigma_p \\
u_{11} & u_{21} & \ldots & u_{p1} \\
\vdots & \vdots & \ddots & \vdots \\
u_{1m} & u_{2m} & \ldots & u_{pm} \\
v_{11} & v_{21} & \ldots & v_{p1} \\
\vdots & \vdots & \ddots & \vdots \\
v_{1n} & v_{2n} & \ldots & v_{pn}
\end{bmatrix}
\]

The first row of \( S \) contains the \( p \) singular values of \( A \) in descending order, \( \{\sigma_1, \sigma_2, \ldots, \sigma_p\} \). The columns of the next \( m \) rows contain the first \( p \) left singular vectors, \( \{u_1, u_2, \ldots, u_p\} \). The columns of the last \( n \) rows contain the first \( p \) right singular vectors, \( \{v_1, v_2, \ldots, v_p\} \).

The worksheet function LA.SVD(A) computes the singular value decomposition of \( A \) using routine \texttt{dgesvd}() from CLAPACK v 3.2.1. Routine \texttt{dgesvd}() uses routine \texttt{dbdsqr}() to compute the singular values and singular vectors of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this algorithm fails to find all the singular values of \( A \) then this worksheet function returns the #NUM! error.

### 3.4.2 Singular Values

The worksheet functions LA.SNGVL.C(A) and LA.SNGVL.R(A) return the singular values of a \( m \times n \) matrix \( A \) in descending order. The worksheet function LA.SNGVL.C(A) returns the \( p = \)
min(m,n) singular values of $A$, $\{\sigma_1, \sigma_2, \ldots, \sigma_p\}$, in descending order as a p-element column vector $s$:

$$s = \begin{bmatrix} \sigma_1 \\ \sigma_2 \\ \vdots \\ \sigma_p \end{bmatrix}.$$ 

The worksheet function LA.SNGVL.R(A) returns the singular values as a p-element row vector.

These worksheet functions compute the singular values of $A$ using routine dgesvd_() from CLAPACK v 3.2.1. Routine dgesvd_() uses routine dbdsqr_() to compute the singular values of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this algorithm fails to find all the singular values of $A$ then these worksheet functions return the #NUM! error.

### 3.4.3 Singular Values With Error Bound

Let $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_{\min(m,n)} \geq 0$ be the $p = \min(m,n)$ singular values of an $m \times n$ matrix $A$.

The worksheet functions LA.SNGVLE.C(A) and LA.SNGVLE.R(A) return the singular values of a $m \times n$ matrix $A$ in descending order followed by a computation error bound. The worksheet function LA.SNGVLE.C(A) returns the $p = \min(m,n)$ singular values of $A$, $\{\sigma_1, \sigma_2, \ldots, \sigma_p\}$, in descending order by a forward error bound estimate $e$ as an $(p+1)$-element column vector $s_A$:

$$s_A = \begin{bmatrix} \sigma_1 \\ \sigma_2 \\ \vdots \\ \sigma_p \\ e \end{bmatrix}.$$ 

The worksheet function LA.SNGVLE.R(A) returns the singular values and forward error bound as an $(p+1)$-element row vector.

The forward error bound estimate $e$ bounds the absolute error in the computed singular values. If $\sigma_i$ is the i-th computed singular value and $\sigma_{it}$ is the i-th true singular value, then the absolute error in $\sigma_i$ is bounded by:

$$|\sigma_i - \sigma_{it}| \leq e$$

This estimate is almost always a slight overestimate of the true error.

These worksheet functions compute the singular values of $A$ using routine dgesvd_() from CLAPACK v 3.2.1. Routine dgesvd_() uses routine dbdsqr_() to compute the singular values of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this
algorithm fails to find all the singular values of $A$ then these worksheet functions return the #NUM! error.

The singular values forward error bound $e$ is:

$$e = \max(sf\text{ min}, \max(m,n) \ast \text{eps} \ast \sigma_1).$$

This error bound is described here: http://www.netlib.org/lapack/lug/node97.html, but this methods uses $p(m,n) = \max(m,n)$ in place of $p(m,n) = 1$ as the "modestly growing function of $n" and uses machine epsilon dlamch_("P") in place of dlamch_("E"). The computation of $e$ is similar to that found in the example program: http://www.nag.com/lapack-ex/node128.html.

3.4.4 Left Singular Vectors

The worksheet function LA.LSNGVC(A) returns the $p = \min(m,n)$ singular values and first $p$ left singular vectors of a $m \times n$ matrix $A$ in the $p$ columns of a $(m+1) \times p$ matrix $S$:

$$S = \begin{bmatrix}
\sigma_1 & \sigma_2 & \cdots & \sigma_p \\
u_{11} & u_{21} & \cdots & u_{p1} \\
\vdots & \vdots & \ddots & \vdots \\
u_{1m} & u_{2m} & \cdots & u_{pm}
\end{bmatrix}$$

The first row of $S$ contains the $p$ singular values of $A$, $\{\sigma_1, \sigma_2, \ldots, \sigma_p\}$, in descending order. The columns of the remaining $m$ rows contain the first $p$ left singular vectors, $\{u_1, u_2, \ldots, u_p\}$.

The worksheet function LA.LSNGVC(A) computes the singular value decomposition of $A$ using routine dgesvd_() from CLAPACK v 3.2.1. Routine dgesvd_() uses routine dbdsqr_() to compute the singular values and singular vectors of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this algorithm fails to find all the singular values of $A$ then this worksheet function returns the #NUM! error.

3.4.5 Right Singular Vectors

The worksheet function LA.RSNGVC(A) returns the $p = \min(m,n)$ singular values and first $p$ right singular vectors of a $m \times n$ matrix $A$ in the $p$ rows of a $p \times (n+1)$ matrix $S$:

$$S = \begin{bmatrix}
\sigma_1 & v_{11} & v_{12} & \cdots & v_{1n} \\
\sigma_2 & v_{21} & v_{22} & \cdots & v_{2n} \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
\sigma_p & v_{p1} & v_{p2} & \cdots & v_{pn}
\end{bmatrix}$$

The first column of $S$ contains the $p$ singular values of $A$ in descending order. The rows of the remaining $n$ columns of $S$ contain the first $p$ right singular vectors, $\{v_1, v_2, \ldots, v_p\}$. 
The worksheet function LA.RSNGVC(A) computes the singular value decomposition of \( A \) using routine \texttt{dgesvd}() from CLAPACK v 3.2.1. Routine \texttt{dgesvd}() uses routine \texttt{dbdsqr}() to compute the singular values and singular vectors of an (upper or lower) bidiagonal matrix using the implicit zero-shift QR algorithm. If this algorithm fails to find all the singular values of \( A \) then this worksheet function returns the #NUM! error.

### 3.5 Eigenvalues and Eigenvectors

A right eigenvector of an \( n \times n \) symmetric (real) matrix \( A \) is a nonzero \( n \)-vector \( v \) such that the matrix product:

\[
Av = \lambda v.
\]

Here \( \lambda \) is a real number (scalar) called the eigenvalue of \( A \) corresponding to the right eigenvector \( v \). The set of all eigenvectors of \( A \), \( \{v_1, v_2, \ldots, v_n\} \), each paired with its corresponding eigenvalue, \( \{\lambda_1, \lambda_2, \ldots, \lambda_n\} \), is called the eigensystem of the matrix \( A \). It can be expressed as:

\[
A V = V \Lambda.
\]

Here \( A \) is a \( n \times n \) diagonal matrix with diagonal entries \( \{\lambda_1, \lambda_2, \ldots, \lambda_n\} \) and \( V \) is a \( n \times n \) matrix with columns \( \{v_1, v_2, \ldots, v_n\} \).

The Ponderosa Computing Linear Algebra Excel Add-in provides the following worksheet functions computing the eigenvalues and right eigenvectors:

<table>
<thead>
<tr>
<th></th>
<th>Ponderosa Computing Linear Algebra Excel Add-in</th>
</tr>
</thead>
<tbody>
<tr>
<td>Eigenvalues</td>
<td>LA.EGNVL.C, LA.EGNVL.R</td>
</tr>
<tr>
<td>Eigenvalues with error bound</td>
<td>LA.EGNVLE.C, LA.EGNVLE.R</td>
</tr>
<tr>
<td>Eigenvalues and right eigenvectors</td>
<td>LA.REGIONVC</td>
</tr>
</tbody>
</table>

#### 3.5.1 Eigenvalues

The worksheet functions LA.EGNVL.C(A) and LA.EGNVL.R(A) return the (real) eigenvalues of an \( n \times n \) symmetric (real) matrix \( A \). The worksheet function LA.EGNVL.C(A) returns the eigenvalues of \( A \), \( \{\lambda_1, \lambda_2, \ldots, \lambda_n\} \), in ascending order, \( \lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_n \), as an \( n \)-element column vector \( \lambda \):

\[
\lambda = \begin{bmatrix}
\lambda_1 \\
\lambda_2 \\
\vdots \\
\lambda_n
\end{bmatrix}.
\]

The worksheet function LA.EGNVL.R(A) returns the eigenvalues of \( A \) as an \( n \)-element row vector. If \( A \) is not symmetric these worksheet functions return the #NUM! error.
These worksheet functions compute the eigenvalues of $\mathbf{A}$ using routine \texttt{dsyev}() from CLAPACK v 3.2.1. Routine \texttt{dsyev}() uses routine \texttt{dsytrf}() which computes all eigenvalues of a symmetric tridiagonal matrix using the Pal-Walker-Kahan variant of the QL or QR algorithm. If this algorithm fails to find all of the eigenvalues of $\mathbf{A}$ in at most $30^*n$ iterations then these worksheet functions return the \#NUM! error.

### 3.5.2 Eigenvalues with Error Bounds

The worksheet functions \texttt{LA.EGNVLE.C(A)} and \texttt{LA.EGNVLE.R(A)} return the (real) eigenvalues of an $n \times n$ symmetric (real) matrix $\mathbf{A}$ followed by a forward error bound $e$. The worksheet function \texttt{LA.EGNVLE.C(A)} returns the eigenvalues of $\mathbf{A}, \{\lambda_1, \lambda_2, \ldots, \lambda_n\}$, in ascending order, $\lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_n$, followed by a forward error bound estimate $e$ as an (n+1)-element column vector $\mathbf{\lambda}_A$:

$$
\mathbf{\lambda}_A = \begin{bmatrix}
\lambda_1 \\
\lambda_2 \\
\vdots \\
\lambda_n \\
e
\end{bmatrix}.
$$

The worksheet function \texttt{LA.EGNVLE.R(A)} returns the eigenvalues and error bound as an (n+1)-element row vector. If $\mathbf{A}$ is not symmetric these worksheet functions return the \#NUM! error.

The forward error bound estimate $e$ bounds the absolute error in the computed eigenvalues. If $\lambda_i$ is the $i$-th computed eigenvalue and $\lambda_{it}$ is the $i$-th true eigenvalue, then the absolute error in $\lambda_i$ is bounded by:

$$
|\lambda_i - \lambda_{it}| \leq e
$$

This estimate is almost always a slight overestimate of the true error.

These worksheet functions compute the eigenvalues of $\mathbf{A}$ using routine \texttt{dsyev}() from CLAPACK v 3.2.1. Routine \texttt{dsyev}() uses routine \texttt{dsytrf}() which computes all eigenvalues of a symmetric tridiagonal matrix using the Pal-Walker-Kahan variant of the QL or QR algorithm. If this algorithm fails to find all of the eigenvalues of $\mathbf{A}$ in at most $30^*n$ iterations then these worksheet functions return the \#NUM! error.

The Ponderosa Computing Linear Algebra Excel Add-in uses the eigenvalues error bound $e$ is:

$$
e = \max(sf\min, \ n * \text{eps} \ * \ \max_i(|\lambda_i|)) \ .$$

This error bound is described here: \url{http://www.netlib.org/lapack/lug/node90.html}, but this method uses $p(n) = n$ in place of $p(n) = 1$ as the "modestly growing function of n" and uses machine epsilon $\text{dlamch}_{("P")}$ in place of $\text{dlamch}_{("E")}$. The computation of $e$ is similar to that found in the example program: \url{http://www.nag.com/lapack-ex/node71.html}.
3.5.3 Eigenvalues and Right Eigenvectors

The worksheet function LA.REGNVC(A) returns the eigenvalues and right eigenvectors of an n x n symmetric matrix A in the n columns of the (n+1) x n matrix matrix $V_A$.

$$V_A = \begin{bmatrix}
\lambda_1 & \lambda_2 & \cdots & \lambda_n \\
v_{11} & v_{21} & \cdots & v_{n1} \\
\vdots & \vdots & \ddots & \vdots \\
v_{1n} & v_{2n} & \cdots & v_{nn}
\end{bmatrix}$$

The first row of $V_A$ contains the n eigenvalues of $A$, $\{\lambda_1, \lambda_2, \ldots, \lambda_n\}$, in ascending order, $\lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_n$. The columns of the remaining n rows of $V_A$ contain the corresponding n right eigenvectors of $A$, $\{v_1, v_2, \ldots, v_n\}$. If $A$ is not symmetric this worksheet function returns the #NUM! error.

This worksheet function computes the eigenvalues of $A$ using routine dsyev_() from CLAPACK v 3.2.1. Routine dsyev_() uses routine dsterf_() which computes all eigenvalues of a symmetric tridiagonal matrix using the Pal-Walker-Kahan variant of the QL or QR algorithm. If this algorithm fails to find all of the eigenvalues of $A$ in at most 30*n iterations then this worksheet function returns the #NUM! error.

3.6 Cholesky Factorization

The upper triangular Cholesky factorization (or decomposition) of an n x n symmetric positive definite matrix A is the unique factorization of $A$ into

$$A = U^T U$$

where $U$ is an n x n upper triangular matrix with positive entries on the diagonal.

The lower triangular Cholesky factorization (or decomposition) of an n x n symmetric positive definite matrix $A$ is the unique factorization of $A$ into

$$A = L L^T$$

where $L$ is an n x n lower triangular matrix with positive entries on the diagonal.

The Ponderosa Computing Linear Algebra Excel Add-in provides the following worksheet functions computing the Cholesky factorizations of a symmetric positive definite matrix:

<table>
<thead>
<tr>
<th>Factorization Type</th>
<th>Worksheet Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>Upper Cholesky factorization</td>
<td>LA.CHOL.U</td>
</tr>
<tr>
<td>Lower Cholesky factorization</td>
<td>LA.CHOL.L</td>
</tr>
</tbody>
</table>
3.6.1 Upper and Lower Cholesky Factorizations

The worksheet function `LA.CHOL.U(A)` returns the upper triangular Cholesky factorization of an \( n \times n \) symmetric positive definite matrix \( A \) as an \( n \times n \) upper triangular matrix \( U \) with positive entries on the diagonal.

The worksheet function `LA.CHOL.L(A)` returns the lower triangular Cholesky factorization of an \( n \times n \) symmetric positive definite matrix \( A \) as an \( n \times n \) lower triangular matrix \( L \) with positive entries on the diagonal.

These worksheet functions compute the Cholesky factorization of \( A \) using routine `dpotrf_()` from CLAPACK v 3.2.1. If this algorithm determines the matrix \( A \) is not positive definite then these worksheet functions return the #NUM! error.

3.7 Alternative Matrix Multiplication and Transformation Operations

The Ponderosa Computing Linear Algebra Excel Add-in provides the following worksheet functions serving as alternatives to the built-in Excel matrix multiplication and transpose array functions:

<table>
<thead>
<tr>
<th>Matrix multiplication</th>
<th>LA.MUL</th>
</tr>
</thead>
<tbody>
<tr>
<td>Matrix transpose multiplication</td>
<td>LA.TMUL, LA.MULT</td>
</tr>
<tr>
<td>Matrix transpose</td>
<td>LA.TRN</td>
</tr>
</tbody>
</table>

3.7.1 Matrix Multiplication

The worksheet function `LA.MUL(A,B)` returns the product of two matrices. The matrix \( A \) must be \( m \times n \) and the matrix \( B \) must be \( n \times p \) with \( m, n, p > 0 \). Otherwise this worksheet function returns the #VALUE! error.

This worksheet function computes the matrix product using routine `dgemm_()` from the CLAPACK v 3.2.1 BLAS package. `LA.MUL(A,B)` is an alternative to the Excel `MMULT(A,B)` built-in function.

3.7.2 Matrix Transpose Multiplication

The worksheet function `LA.TMUL(A,B)` returns the product of the transpose of the first matrix \( A \) times the second matrix \( B \). The matrix \( A \) must be \( n \times m \) and the matrix \( B \) must be \( n \times p \) with \( m, n, p > 0 \). Otherwise this worksheet function returns the #VALUE! error.

The worksheet function `LA.MULT(A,B)` returns the product of the first matrix \( A \) times the transpose of the second matrix \( B \). The matrix \( A \) must be \( m \times n \) and the matrix \( B \) must be \( p \times n \) with \( m, n, p > 0 \). Otherwise this worksheet function returns the #VALUE! error.
These worksheet functions compute the matrix product using routine `dgemm()` from the CLAPACK v 3.2.1 BLAS package.

### 3.7.3 Matrix Transpose

The worksheet function LA.TRN(A) returns the transpose of an m x n matrix A. Both m and n must be positive or this worksheet function returns the #VALUE! error. This worksheet function is an alternative to the Excel TRANSPOSE(A) built-in function.
4 Installing and Activating this Excel Add-in

There are three steps to enabling the Ponderosa Computing Linear Algebra Excel add-in to be used in Excel spreadsheets. These are (1) installing the add-in on your computer, (2) registering the add-in with Excel, and (3) activating the add-in in Excel.

Installing the Excel Add-In on your Computer

2. Click on the link to the Excel Add-in installation package. In the Opening dialog box that appears click Save File, and save the installation package at a convenient location on your computer.
3. On your computer navigate to the location of the saved installation package and double-click on the file.
4. In the Open File – Security Warning dialog you can click on the Publisher link to verify the Digital Signature. Then click Run.
5. The installation program will guide you through the rest of the process of installing the Excel Add-in on your computer. The add-in XLL will be installed in C:\Program Files(x86)\Ponderosa Computing\PcLinAlgXLL.
6. You may delete the downloaded installation package.

Registering and Activating the Excel Add-In in Excel

1. Open a 32-bit version of Microsoft Excel.
2. Click the File tab, click Options, and then click the Add-Ins category.
3. In the Manage box, select Excel Add-ins, and then click Go.
4. The Add-Ins dialog box appears. Click Browse, locate and select the Excel Add-in XLL C:\Program Files (x86)\Ponderosa Computing\PcLinAlgXLL\PcLinAlgXLL.xll, and click OK.
5. The Excel Add-in has now been registered with Excel. The Add-Ins dialog box reappears and now contains a checked entry for the add-in. If you uncheck the entry for the add-in and click OK, or if you click Cancel the add-in will remain registered, but not activated. If you leave the entry checked and click OK the add-in will also be activated and a confirmation message will appear.

Activating a Registered Excel Add-In in Excel

If the Excel Add-in has been registered with, but not activated in Excel, then follow these steps to activate the add-in so it is accessible from Excel worksheets:

1. Open Excel (if not already open).
2. Click the File tab, click Options, and then click the Add-Ins category.
3. In the Manage box, click Excel Add-ins, and then click Go.
4. The Add-Ins dialog box appears. Select the check box next to the add-in you want to activate, and click OK.
5. A confirmation message will appear. Dismiss it.

The Excel Add-in is now loaded into Excel.

The activated Excel Add-in will be loaded into Excel whenever Excel is started until it is inactivated. Also, the Excel Add-in command menu will appear in the Menu Commands section of the Add-Ins tab on the Ribbon.
5 Inactivating and Uninstalling this Excel Add-in

Should you decide to inactivate, unregister, uninstall, or remove Ponderosa Computing Linear Algebra Excel Add-in from Excel or your computer, you can do so by following these instructions.

Inactivating the Excel Add-In

If an activated Excel Add-in is inactivated, it will remain registered with Excel, but not loaded when Excel starts. Follow these steps to inactivate the Excel Add-in:

1. Open Excel (if not already open).
2. Click the File tab, click Options, and then click the Add-Ins category.
3. In the Manage box, click Excel Add-ins, and then click Go.
4. In the Add-Ins dialog box clear the check box next to the add-in that you want to inactivate and then click OK.
5. A confirmation message will appear. Dismiss it.

The command menu for an inactivated Excel Add-in will not appear in the Menu Commands section of the Add-Ins tab on the Ribbon. You can reactivate a registered Excel Add-in using the instructions above.

Unregistering the Excel Add-In from Excel

Inactivating the Excel Add-in does not unregister it from Excel. To unregister the add-in from Excel you must first uninstall the add-in from your computer and then remove it from Excel. These steps are described next.

Uninstalling the Excel Add-In from your Computer

Inactivating the Excel Add-in does not remove it from your computer. To remove the add-in from your computer, you must uninstall it.

1. Exit Excel (click the File tab, and then click Exit).
2. Open the Control Panel.
3. In the Control Panel, click Programs and Uninstall a program.
4. Click the name of the Excel Add-in in the list of installed programs, and then click the Uninstall button.
5. The Windows Installer dialog will appear. Click Yes.
6. The installation program will guide you through the rest of the process of uninstalling the Excel add-in from your computer.

Removing an Uninstalled Add-In from Excel

1. Open Excel.
2. Click the File tab, click Options, and then click the Add-Ins category.
3. In the Manage box, click Excel Add-ins, and then click Go.
4. The **Add-Ins** dialog box appears. Select the check box next to the add-in you want to unregister.
5. Excel will advise you that it cannot find the add-in and ask you whether to delete it from the list. Click **Yes**.
6. The add-in will be removed from the list of available add-ins.
6 References


7 License Notice

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