

Sparse matrix

```
[christian@octet1 pardiso]$ ls
Makefile ddtpara.nml fort.67 fort.97 fort.99 lupara.nml luresult.txt lusedfile luv03.f
a.out fort.66 fort.96 fort.98 lu_supp.f lupara.src luresult.txt.0620 luv02.f run.sh
[christian@octet1 pardiso]$ vi lupara.nml
```

fort.97

```
[christian@octet1 pardiso]$ cat fort.97
1 138.134516138841
2 12.9084315707789
3 -156.389795135202
4 151.317426039246
5 63.6850275068084
6 -241.381655659478
7 88.1345161388412
8 83.6191096894337
9 -206.389795135202
```

<NOTE> fort.97 record the RHS

row index

RHS

```
[christian@octet1 pardiso]$ cat fort.96
1 0.508650302437926
2 3.01890067049449
3 1.63693388521240
4 -1.93462507044465
5 7.765993938798713E-002
6 2.07728225555734
7 0.502293343287600
8 0.777289771612455
9 0.677233979695705
```

row index

Solution vector

<NOTE> fort.96 record the solution vector

```
[christian@octet1 pardiso]$ ls
Makefile ddtpara.nml fort.67 fort.97 fort.99 lupara.nml luresult.txt lusedfile luv03.f
a.out fort.66 fort.96 fort.98 lu supp.f lupara.src luresult.txt.0620 luv02.f run.sh
[christian@octet1 pardiso]$ vi lupara.nml
```

Take dimension

by 9

fort.98

```
[christian@octet1 pardiso]$ cat fort.98
1 1
2 4
3 8
4 11
5 15
6 20
7 24
8 27
9 31
10 34
```

row index

The first nonzero element's index

There are 3 nonzero element in row1
There are 4 nonzero element in row2
There are 3 nonzero element in row3

...
...
...

There are 3 nonzero element in row10

10 exceed the dimension => end of matrix

<NOTE> fort.98 help us to know how many nonzero element in each row

```
[christian@octet1 pardiso]$ ls
Makefile ddtpara.nml fort.67 fort.97 fort.99 lupara.nml luresult.txt lusedfile luv03.f
a.out fort.66 fort.96 fort.98 lu supp.f lupara.src luresult.txt.0620 luv02.f run.sh
[christian@octet1 pardiso]$ vi lupara.nml
```

```
[christian@octet1 pardiso]$ cat fort.99
1 -64.00000000000000
1 157.421356237309
1 157.421356237309
2 -125.421356237309
2 -64.00000000000000
2 157.421356237309
2 157.421356237309
3 -125.421356237309
3 -64.00000000000000
3 157.421356237309
4 -125.421356237309
4 -64.00000000000000
4 157.421356237309
4 157.421356237309
5 -125.421356237309
5 -64.00000000000000
5 157.421356237309
5 157.421356237309
6 -125.421356237309
6 -125.421356237309
6 -64.00000000000000
6 157.421356237309
7 -125.421356237309
7 -64.00000000000000
7 157.421356237309
8 -125.421356237309
8 -125.421356237309
8 -64.00000000000000
8 157.421356237309
9 -125.421356237309
9 -125.421356237309
9 -64.00000000000000
```

The row index ←

The column index ←

The entity of corresponding index ←

<NOTE> fort.99 actually record the matrix

procedure

- Step I : Modify parameter n to change the dimension of matrix A
- Step II : Execute the programming in fortran to get the solution vector
- Step III : Load fort.96, fort.97, fort.99 into matlab to get data we need
- Step IV : Construct a sparse matrix then get solution vector
- Step V : Compute the SupNorm of solution vector in fortran and in matlab

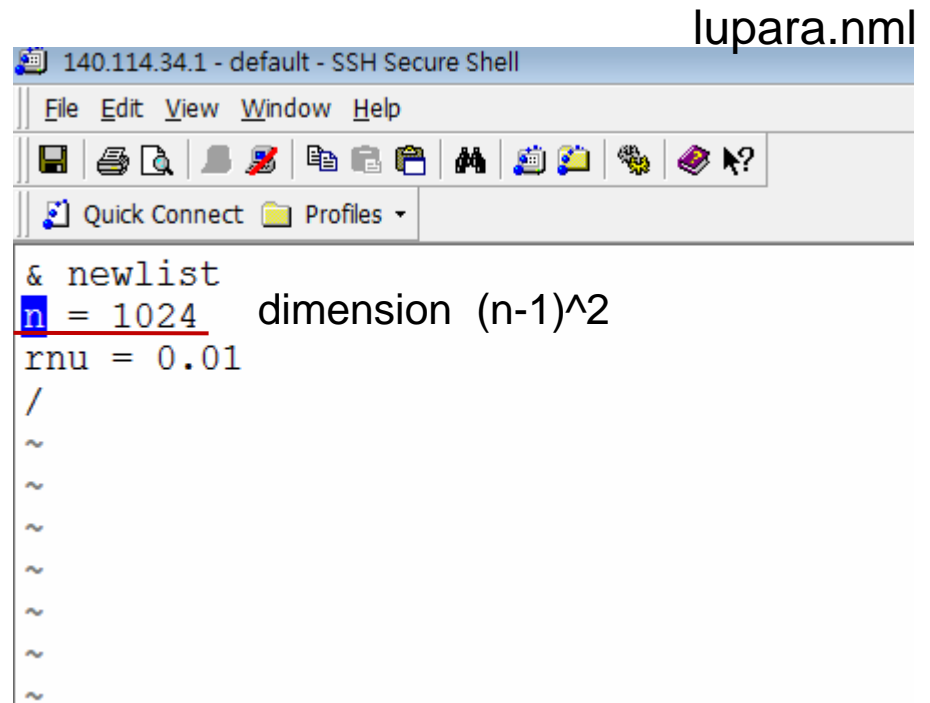
Step I : set the dimension of sparse matrix

```
[christian@octet1 pardiso]$ ls
Makefile ddtpara.nml fort.67 fort.97 fort.99 lupara.nml luresult.txt lusedfile luv03.f
a.out fort.66 fort.96 fort.98 lu supp.f lupara.src luresult.txt.0620 luv02.f run.sh
[christian@octet1 pardiso]$ vi lupara.nml
```

In this experiment

We use $n = 128, 256, 512, 1024$ consecutively

lupara.nml



```
140.114.34.1 - default - SSH Secure Shell
File Edit View Window Help
Quick Connect Profiles
& newlist
n = 1024 dimension (n-1)^2
rnu = 0.01
/
~
~
~
~
~
~
~
~
```

<NOTE> we use lupara.nml to change the dimension of our matrix

Step II : make project and execute

```
[christian@octet1 pardiso]$ make
ifort -O2 -r8 -ipo \
    -L/usr/lib64 -lgfortran -lgomp /opt/pardiso/libpardiso_GNU42_INTEL64_INT
lapack -lptcblas -lptf77blas -latlas -L/usr/lib64 -lpthread \
    luv02.f lu_supp.f
ipo: remark #11000: performing multi-file optimizations
ipo: remark #11005: generating object file /tmp/ipo_iforte2WQit.o
luv02.f(262): (col. 7) remark: LOOP WAS VECTORIZED.
luv02.f(265): (col. 7) remark: LOOP WAS VECTORIZED.
luv02.f(270): (col. 7) remark: LOOP WAS VECTORIZED.
luv02.f(278): (col. 7) remark: LOOP WAS VECTORIZED.
luv02.f(286): (col. 7) remark: LOOP WAS VECTORIZED.
luv02.f(294): (col. 7) remark: LOOP WAS VECTORIZED.
luv02.f(302): (col. 7) remark: LOOP WAS VECTORIZED.
```

```
[christian@octet1 pardiso]$ ./a.out
rnu = 1.0000000000000000E-002

===== PARDISO: solving a real nonsymmetric system =====

Summary PARDISO: ( reorder to reorder )
=====

Times:
=====

Time fulladj: 0.000000 s
Time reorder: 0.000000 s
Time symbfct: 0.000000 s
Time parlist: 0.000000 s
Time malloc : 0.000000 s
Time total : 0.000000 s total - sum: 0.000000 s
```

In execution , showing some information to

us

Step III : load the file into matlab [1]

Load fort.96 and fort.97, then get the RHS and solution vector

```
>> load fort.97  
>> F = fort(:,2)
```

```
F =  
  
138.1345  
12.9084  
-156.3898  
151.3174  
63.6850  
-241.3817  
88.1345  
83.6191  
-206.3898
```

RHS

```
>> load fort.96  
>> Y = fort(:,2)
```

```
Y =  
  
0.5087  
3.0189  
1.6369  
-1.9346  
0.0777  
2.0773  
0.5023  
-0.7773  
0.6772
```

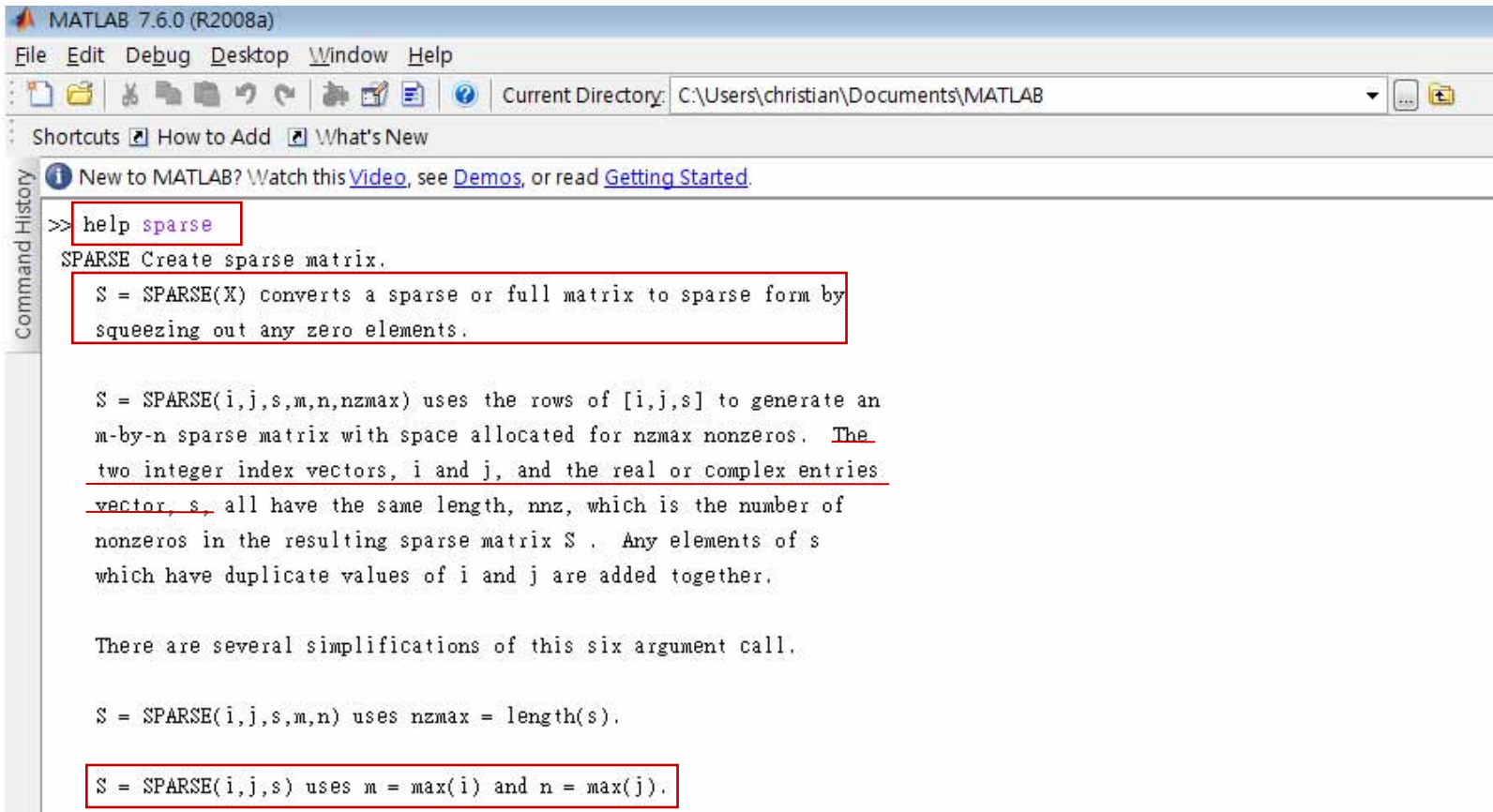
Solution
vector

<NOTE> we ignore the first column, because it is index

Step III : load the file into matlab [2]

Load fort.99, then get the parameter I, J, S

```
>> load fort.99
>> I = fort(:,1);
>> J = fort(:,2);
>> S = fort(:,3);
>> load fort.99
>> I = fort(:,1)
```



The screenshot shows the MATLAB 7.6.0 (R2008a) Command History window. The current directory is C:\Users\christian\Documents\MATLAB. The Command History shows the command `>> help sparse` and the resulting help text for the `SPARSE` function. The help text is as follows:

```
>> help sparse
SPARSE Create sparse matrix.

S = SPARSE(X) converts a sparse or full matrix to sparse form by
squeezing out any zero elements.

S = SPARSE(i,j,s,m,n,nzmax) uses the rows of [i,j,s] to generate an
m-by-n sparse matrix with space allocated for nzmax nonzeros. The
two integer index vectors, i and j, and the real or complex entries
vector, s, all have the same length, nnz, which is the number of
nonzeros in the resulting sparse matrix S. Any elements of s
which have duplicate values of i and j are added together.

There are several simplifications of this six argument call.

S = SPARSE(i,j,s,m,n) uses nzmax = length(s).

S = SPARSE(i,j,s) uses m = max(i) and n = max(j).
```

Step IV : Construct a sparse matrix then get solution vector

```
>> A = sparse(I, J, S)
Construct sparse A
A =
(1,1) -64.0000
(2,1) -125.4214
(4,1) -125.4214
(1,2) 157.4214
(2,2) -64.0000
(3,2) -125.4214
(5,2) -125.4214
(2,3) 157.4214
(3,3) -64.0000
(6,3) -125.4214
(1,4) 157.4214
(4,4) -64.0000
(5,4) -125.4214
(7,4) -125.4214
(2,5) 157.4214
(4,5) 157.4214
(5,5) -64.0000
(6,5) -125.4214
(8,5) -125.4214
(3,6) 157.4214
(5,6) 157.4214
(6,6) -64.0000
(9,6) -125.4214
```

```
(4,7) 157.4214
(7,7) -64.0000
(8,7) -125.4214
(5,8) 157.4214
(7,8) 157.4214
(8,8) -64.0000
(9,8) -125.4214
```

```
>> format long
>> A \ F
Do solute
ans =
0.508650302437929
3.018900670494497
1.636933885212409
-1.934625070444653
0.077659939387988
2.077282255557344
0.502293343287601
-0.777289771612451
0.677233979695708
```

Step IV : Compute the SupNorm of solution vector in fortran and in matlab

```
>> X = A \ F  
  
X =  
  
    0.508650302437929  
    3.018900670494497  
    1.636933885212409  
   -1.934625070444653  
    0.077659939387988  
    2.077282255557344  
    0.502293343287601  
   -0.777289771612451  
    0.677233979695708  
  
>> max (abs (X-Y))  
      Compute the  
ans = SupNorm  
  
      8.659739592076221e-15
```

```
>> help umfpack  
UMFPACK A sparse LU factorization package  
  
UMFPACK is the sparse LU factorization and solve package that is used  
by the sparse LU factorization [L,U,P,Q] = lu(A) and sparse general  
solve X = A \ B when A is sparse, square but not diagonal, banded as  
defined by spparms('bandden'), triangular, a permutation of a  
triangular matrix or symmetric positive definite.  
Note: if UMFPACK is used within sparse general backslash, it may use  
either AMD or a modified COLAMD reordering routine first.  
  
UMFPACK Version 5.0 is written and copyrighted by Timothy A. Davis.  
  
Availability:  
  
http://www.cise.ufl.edu/research/sparse/umfpack  
  
See also lu, slash, amd, colamd.
```

N = 128

SupNorm = 8.049116928532385e-16

N = 256

SupNorm = 6.383782391594650e-15

N = 512

SupNorm = 1.434963259328015e-14

N = 1024

SupNorm = 1.975294927625271e-13

When n increase 2 times, dimension increase 4 times roughly.

Conclusion

When n become double , we lose one point accuracy