



# Contents

|                        |   |
|------------------------|---|
| Preface . . . . .      | v |
| Introduction . . . . . | 1 |

## CHAPTER 1 Fundamentals

|   |    |
|---|----|
| 1.1 Introduction . . . . .  | 4  |
| 1.2 Storage of arrays, lists, stacks and queues . . . . .   | 5  |
| 1.3 Storage of lists of integers . . . . .  | 8  |
| 1.4 Representation and storage of graphs . . . . .  | 10 |
| 1.5 Diagonal storage of band matrices . . . . .   | 13 |
| 1.6 Envelope storage of symmetric matrices . . . . .  | 14 |
| 1.7 Linked sparse storage schemes. . . . .  | 16 |
| 1.8 The sparse row-wise format . . . . .  | 20 |
| 1.9 Ordered and unordered representations . . . . .   | 22 |
| 1.10 Sherman's compression . . . . .  | 23 |
| 1.11 Storage of block-partitioned matrices . . . . .  | 25 |
| 1.12 Symbolic processing and dynamic storage schemes . . . . .                                      | 27 |
| 1.13 Merging sparse lists of integers . . . . .   | 30 |
| 1.14 The multiple switch technique . . . . .  | 31 |
| 1.15 Addition of sparse vectors with the help of an expanded real<br>accumulator . . . . .          | 32 |
| 1.16 Addition of sparse vectors with the help of an expanded integer<br>array of pointers . . . . . | 35 |
| 1.17 Scalar product of two sparse vectors with the help of an array<br>of pointers . . . . .        | 36 |

## CHAPTER 2 Linear Algebraic Equations

|   |    |
|---|----|
| 2.1 Introduction . . . . .                                | 38 |
| 2.2 Some definitions and properties . . . . .             | 41 |
| 2.3 Elementary matrices and triangular matrices . . . . . | 43 |
| 2.4 Some properties of elementary matrices . . . . .      | 45 |
| 2.5 Some properties of triangular matrices . . . . .      | 46 |
| 2.6 Permutation matrices . . . . .                        | 48 |

|      |  |    |
|------|--|----|
| 2.7  | Gauss elimination by columns . . . . .   | 49 |
| 2.8  | Gauss elimination by rows . . . . .  | 53 |
| 2.9  | Gauss–Jordan elimination . . . . .   | 55 |
| 2.10 | Relation between the elimination form of the inverse and the product form of the inverse . . . . . | 57 |
| 2.11 | Cholesky factorization of a symmetric positive definite matrix                                     | 58 |
| 2.12 | Practical implementation of Cholesky factorization . . . . .                                       | 60 |
| 2.13 | Forward and backward substitution . . . . .  | 61 |
| 2.14 | Cost considerations . . . . .  | 62 |
| 2.15 | Numerical examples . . . . .   | 65 |

### CHAPTER 3 Numerical Errors in Gauss Elimination

|     |   |    |
|-----|---|----|
| 3.1 | Introduction . . . . .                                  | 69 |
| 3.2 | Numerical errors in floating point operations . . . . . | 71 |
| 3.3 | Numerical errors in sparse factorization . . . . .      | 74 |
| 3.4 | Numerical errors in sparse substitution . . . . .       | 79 |
| 3.5 | The control of numerical errors . . . . .               | 84 |
| 3.6 | Numerical stability and pivot selection . . . . .       | 86 |
| 3.7 | Monitoring or estimating element growth . . . . .       | 90 |
| 3.8 | Scaling . . . . .                                       | 91 |

### CHAPTER 4 Ordering for Gauss Elimination: Symmetric Matrices

|      |   |     |
|------|---|-----|
| 4.1  | Introduction: Statement of the problem . . . . .                                    | 94  |
| 4.2  | Basic notions of graph theory . . . . .   | 97  |
| 4.3  | Breadth-first search and adjacency level structures . . . . .                       | 103 |
| 4.4  | Finding a pseudoperipheral vertex and a narrow level structure of a graph . . . . . | 105 |
| 4.5  | Reducing the bandwidth of a symmetric matrix . . . . .                              | 106 |
| 4.6  | Reducing the profile of a symmetric matrix . . . . .                                | 109 |
| 4.7  | Graph-theoretical background of symmetric Gauss elimination                         | 112 |
| 4.8  | The minimum degree algorithm . . . . .  | 116 |
| 4.9  | Tree partitioning of a symmetric sparse matrix . . . . .                            | 121 |
| 4.10 | Nested dissection . . . . .   | 125 |
| 4.11 | Properties of nested dissection orderings . . . . .                                 | 130 |
| 4.12 | Generalized nested dissection . . . . .   | 134 |
| 4.13 | One-way dissection for finite element problems . . . . .                            | 135 |
| 4.14 | Orderings for the finite element method . . . . .                                   | 141 |
| 4.15 | Depth-first search of an undirected graph . . . . .                                 | 146 |
| 4.16 | Lexicographic search . . . . .  | 152 |
| 4.17 | Symmetric indefinite matrices . . . . .   | 157 |

**CHAPTER 5 Ordering for Gauss Elimination: General Matrices**

|      |   |     |
|------|---|-----|
| 5.1  | Introduction: Statement of the problem . . . . .  | 159 |
| 5.2  | Graph theory for unsymmetric matrices . . . . .   | 162 |
| 5.3  | The strong components of a digraph . . . . .  | 165 |
| 5.4  | Depth-first search of a digraph . . . . .   | 169 |
| 5.5  | Breadth-first search of a digraph and directed adjacency level structures . . . . .             | 172 |
| 5.6  | Finding a maximal set of vertex disjoint paths in an acyclic digraph . . . . .                  | 174 |
| 5.7  | Finding a transversal: the algorithm of Hall . . . . .  | 176 |
| 5.8  | Finding a transversal: the algorithm of Hopcroft and Karp . . . . .                             | 179 |
| 5.9  | The algorithm of Sargent and Westerberg for finding the strong components of a digraph. . . . . | 185 |
| 5.10 | The algorithm of Tarjan for finding the strong components of a digraph . . . . .                | 187 |
| 5.11 | Pivoting strategies for unsymmetric matrices . . . . .  | 191 |
| 5.12 | Other methods and available software . . . . .  | 194 |

**CHAPTER 6 Sparse Eigenanalysis**

|      |  |     |
|------|--|-----|
| 6.1  | Introduction . . . . .   | 196 |
| 6.2  | The Rayleigh quotient . . . . .                                    | 200 |
| 6.3  | Bounds for eigenvalues . . . . .                                   | 202 |
| 6.4  | The bisection method for eigenvalue calculations . . . . .         | 204 |
| 6.5  | Reduction of a general matrix. . . . .                             | 205 |
| 6.6  | Reduction of a symmetric band matrix to tridiagonal form . . . . . | 207 |
| 6.7  | Eigenanalysis of tridiagonal and Hessenberg matrices . . . . .     | 209 |
| 6.8  | Direct and inverse iteration . . . . .                             | 210 |
| 6.9  | Subspaces and invariant subspaces . . . . .                        | 214 |
| 6.10 | Simultaneous iteration . . . . .                                   | 216 |
| 6.11 | Lanczos algorithm . . . . .  | 220 |
| 6.12 | Lanczos algorithm in practice . . . . .                            | 225 |
| 6.13 | Block Lanczos and band Lanczos algorithms . . . . .                | 227 |
| 6.14 | Trace minimization . . . . .                                       | 230 |
| 6.15 | Eigenanalysis of hermitian matrices. . . . .                       | 230 |
| 6.16 | Unsymmetric eigenproblems . . . . .                                | 231 |

**CHAPTER 7 Sparse Matrix Algebra**

|     |  |     |
|-----|--|-----|
| 7.1 | Introduction . . . . .                     | 234 |
| 7.2 | Transposition of a sparse matrix . . . . . | 236 |

|      |  |     |
|------|--|-----|
| 7.3  | Algorithm for the transposition of a general sparse matrix . . . . .   | 238 |
| 7.4  | Ordering a sparse representation . . . . .   | 239 |
| 7.5  | Permutation of rows or columns of a sparse matrix: First procedure . . . . .   | 240 |
| 7.6  | Permutation of rows or columns of a sparse matrix: Second procedure . . . . .  | 241 |
| 7.7  | Ordering of the upper representation of a sparse symmetric matrix . . . . .  | 242 |
| 7.8  | Addition of sparse matrices . . . . .  | 242 |
| 7.9  | Example of addition of two sparse matrices . . . . .   | 243 |
| 7.10 | Algorithm for the symbolic addition of two sparse matrices with N rows and M columns . . . . .                             | 245 |
| 7.11 | Algorithm for the numerical addition of two sparse matrices with N rows . . . . .  | 246 |
| 7.12 | Product of a general sparse matrix by a column vector . . . . .  | 248 |
| 7.13 | Algorithm for the product of a general sparse matrix by a full column vector . . . . .                                     | 249 |
| 7.14 | Product of a row vector by a general sparse matrix. . . . .  | 249 |
| 7.15 | Example of product of a full row vector by a general sparse matrix . . . . .   | 250 |
| 7.16 | Algorithm for the product of a full row vector by a general sparse matrix . . . . .  | 251 |
| 7.17 | Product of a symmetric sparse matrix by a column vector . . . . .  | 251 |
| 7.18 | Algorithms for the product of a symmetric sparse matrix by a full column vector . . . . .                                  | 252 |
| 7.19 | Multiplication of sparse matrices . . . . .  | 253 |
| 7.20 | Example of product of two matrices which are stored by rows . . . . .  | 254 |
| 7.21 | Algorithm for the symbolic multiplication of two sparse matrices given in row-wise format . . . . .                        | 255 |
| 7.22 | Algorithm for the numerical multiplication of two sparse matrices given in row-wise format . . . . .                       | 256 |
| 7.23 | Triangular factorization of a sparse symmetric matrix given in row-wise format . . . . .                                   | 258 |
| 7.24 | Numerical triangular factorization of a sparse symmetric matrix given in row-wise format. . . . .                          | 261 |
| 7.25 | Algorithm for the symbolic triangular factorization of a symmetric sparse matrix $\mathbf{A}$ . . . . .                    | 263 |
| 7.26 | Algorithm for the numerical triangular factorization of a symmetric positive definite sparse matrix $\mathbf{A}$ . . . . . | 265 |
| 7.27 | Example of forward and backward substitution . . . . .   | 268 |
| 7.28 | Algorithm for the solution of the system $\mathbf{U}^T \mathbf{D} \mathbf{U} \mathbf{x} = \mathbf{b}$ . . . . .            | 269 |

**CHAPTER 8 Connectivity and Nodal Assembly**

|     |  |     |
|-----|--|-----|
| 8.1 | Introduction . . . . .   | 271 |
| 8.2 | Boundary conditions for scalar problems. . . . .   | 274 |
| 8.3 | Boundary conditions for vector problems . . . . .  | 275 |
| 8.4 | Example of a connectivity matrix . . . . .   | 279 |
| 8.5 | Example of a nodal assembly matrix . . . . .   | 280 |
| 8.6 | Algorithm for the symbolic assembly of a symmetric nodal assembly matrix . . . . .   | 282 |
| 8.7 | Algorithm for the numerical assembly of an element matrix and vector into the nodal assembly matrix <b>A</b> and right-hand vector <b>b</b> : Symmetric case . . . . . | 283 |
| 8.8 | Algorithm for the numerical assembly of an element matrix and vector into the nodal assembly matrix <b>A</b> and right-hand vector <b>b</b> : General case . . . . .   | 286 |

**CHAPTER 9 General Purpose Algorithms**

|      |   |     |
|------|---|-----|
| 9.1  | Introduction . . . . .  | 288 |
| 9.2  | Multiplication of the inverse of a lower triangular matrix by a general matrix. . . . .   | 289 |
| 9.3  | Algorithm for the symbolic multiplication of the inverse of a lower triangular matrix $\mathbf{U}^{-T}$ by a general matrix <b>B</b> . . . . .  | 290 |
| 9.4  | Algorithm for the numerical multiplication of the inverse of a lower triangular matrix $\mathbf{U}^{-T}$ by a general matrix <b>B</b> . . . . . | 292 |
| 9.5  | Algorithm for the multiplication of the inverse of an upper triangular unit diagonal matrix <b>U</b> by a full vector <b>x</b> . . . . .        | 293 |
| 9.6  | Algorithm for the multiplication of the transpose inverse of an upper triangular unit diagonal matrix <b>U</b> by a full vector . . . . .       | 294 |
| 9.7  | Solution of linear equations by the Gauss–Seidel iterative method . . . . .   | 295 |
| 9.8  | Algorithm for the iterative solution of linear equations by the Gauss–Seidel method . . . . .   | 295 |
| 9.9  | Checking the representation of a sparse matrix . . . . .  | 297 |
| 9.10 | Printing or displaying a sparse matrix . . . . .  | 298 |
| 9.11 | Algorithm for transforming a <b>RR(C)U</b> of a symmetric matrix into a <b>RR(U)U</b> of the same matrix . . . . .                              | 298 |
| 9.12 | Algorithm for the pre-multiplication of a sparse matrix <b>A</b> by a diagonal matrix <b>D</b> . . . . .  | 299 |
| 9.13 | Algorithm for copying a sparse matrix from <b>IA</b> , <b>JA</b> , <b>AN</b> to <b>IB</b> , <b>JB</b> , <b>BN</b> . . . . .                     | 300 |
|      | References . . . . .  | 301 |
|      | Subject Index . . . . .   | 313 |