Sparse Matrix Multiplication

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Abstract

This report contains the code and algorithm for the multiplication of sparse matrix with a vector using pointers and linked lists. The goal of this problem is to make the computation of Ax and x^TA as cheap as it in the array approach. This is achieved by storing the elements in the a row major sparse representation to compute Ax and a column major sparse representation to compute x^TA .

1 Introduction

According to the book Numerical Recipes in C, to represent a matrix A of the dimension $N \times N$, the row indexed scheme sets up two one dimensional arrays - sa and ija. The first one of these stores matrix element values in single or double precision and second stores integer values according to certain storage rules which results in an elegant storage scheme. The method described in the book is ideal when the entire matrix is given to you or the inputs are in sorted order. However in the case of this problem, the inputs don't follow any of the above criterion and hence a different scheme has been used for storing the sparse matrix and computing Ax and x^TA .

2 Representation of Sparse Matrix Using Linked Lists

A sparse matrix can be represented in the following form:

Check out sparse-matrix.png

Here we have sparse matrix representation where we have an array of column headers and an array of row header which point to a Node element depending on the intersection of the row value and column. The Node elements contains the value of the row, column and element value and contains two pointers one which points downwards and other which points rightwards. The drawback with using this representation is the complicated implementation required to keep this representation.

3 Simplified representation using Row-wise and Column-wise Linked Lists

The above sparse matrix representation can be simplified by making use of two matrices - row major representation and column major representation. Row major representation can be seen below :

Check out row-wise-sparse-matrix.png

In this we have an array of pointers where each pointer points to a linked list of row elements. Similarly we can have a column major representation of the matrix. In order to implement this, each element is an instantiation of the following struct type:

```
typedef struct Node{
int row;
int col;
double val;
struct Node* next;
}Node;
```

4 Calculation in Sparse Matrix Multiplication

The calculation of the matrix is pretty straight forward and uses the following formulae:

For the calculation of p = A.x using the row-wise approach $p_i = \sum A_{ij}x_j$ For the calculation of $p = x^T A$ using the column-wise approach $p_j = \sum A_{ji}x_j$

Following this approach gives a time complexity of O(mn) where m is the average number of non zero elements in each row or column and n is the dimension of the matrix.

5 Advantages and Disadvantages of Using Linked List

5.1 Advantages

This method is as fast as the method described in the book Numerical Recipes in C using arrays. In addition to having similar time complexity, this method doesn't assume any special manner in which the input should be obtained and can be used for any ordering of input data.

5.2 Disadvantages

The disadvantage of this method comes in the form of overhead and increased complexity due to the usage of pointers and linked lists to implement this sparse matrix representation.

6 Output of the Program

The output of the program is written in two file - output2a.dat and output2b.dat. The resultant p vector of the dimension 500×1 due to the computation of

p = A.x is written to the file output2a.dat.

The resultant p vector of the dimension 1×500 due to the computation of $p = x^T A$ is written to the file output2b.dat

7 Source Code of the Program

```
8 #include <stdlib.h>
9 #include <stdbool.h>
10 #include <string.h>
11 #include <limits.h>
12
13 /*
14 * Defining the structure for Node
15~\star~{\it row~contains} the row of the non zero element
16
   * col contains the col of the non zero element
17
   * val contains the value of the non zero element in double precision
   * next holds the pointer to the next non zero element in row wise or
       column wise saving
19
20 typedef struct Node {
21
    int row;
22
    int col;
23
    double val;
24
    struct Node* next;
25 } Node;
26
27 struct Node* rows[500] = {NULL}; // Array of pointers each pointing to
      a row linked list
28 struct Node* cols[500] = {NULL}; // Array of pointers each pointing to
       a column linked list
30 int x[500]; // Holds the vector x
31
32 /*
33\, * Function to insert an element in the row major fashion.
   * First in the array of row pointers, we go to relevant row head,
       then traverse the linked list to find
35
   \star the appropriate place to add the particular node such that the
       columns are in ascending order in each row
36
37 void insert_node_row_wise(Node *head, int row, int col, double val){
38
   // Make a new node
39
    Node *new_node;
40
    new_node = (Node *) malloc(sizeof(Node));
    new_node->row = row;
41
42
     new_node->col = col;
43
    new_node->val = val;
    new_node->next = NULL;
44
45
     //% \frac{1}{2} If the head points to NULL, make the head point to the new node
46
     if(rows[row] == NULL){
47
      rows[row] = new_node;
48
49
    else{
       // if the col is less than the first col, new node needs to be
50
           placed right after the head
51
      if(col < rows[row]->col){
52
        new_node->next = rows[row];
53
        rows[row] = new_node;
54
55
       // else, keep traversing using the two pointers - prev and temp to
           find the appropriate place to insert the node
56
       else{
57
      Node *temp, *prev;
```

```
58
        temp = rows[row];
59
        while(temp != NULL && temp->col < col) {</pre>
60
         prev = temp;
         temp = temp->next;
61
62
63
        new_node->next = temp;
64
        prev->next = new_node;
65
66
      }
67 }
68
69 /*
70 * Function to insert an element in the column major fashion.
    * First in the array of column pointers, we go to relevant column
         head, then traverse the linked list to find
72
    * the appropriate place to add the particular node such that the rows
         are in ascending order in each column
73
74 void insert_node_col_wise(Node *head, int row, int col, double val){
75
    // Make a new node
76
     Node *new_node;
77
     new_node = (Node *) malloc(sizeof(Node));
     new_node->row = row;
78
79
      new_node->col = col;
80
     new_node->val = val;
      new_node->next = NULL;
81
82
      // If the head points to NULL, make the head point to the new node
83
      if(cols[col] == NULL){
84
        cols[col] = new_node;
85
86
      else{
87
        // if the row is less than the first row, new node needs to be
           placed right after the head
88
        if(row < cols[col]->row) {
89
         new_node->next = cols[col];
90
         cols[col] = new_node;
91
92
        // else, keep traversing using the two pointers - prev and temp to
            find the appropriate place to insert the node
93
        else{
94
        Node *temp, *prev;
95
        temp = cols[col];
96
        while(temp != NULL && temp->row < row) {</pre>
97
         prev = temp;
98
          temp = temp->next;
99
100
        new node->next = temp;
101
        prev->next = new_node;
102
103
     }
104 }
105
106 /*
107
    * Function to multiply the A matrix with x vector. This follows the
        simple row-column multiplication
    \star Each row element is multiplied by the x vector - ie only the non
         zero elements are considered in multiplication and taking sum
```

```
110~\mbox{{\it void}} multiply_a_into_x(){
111
      double result[500] = {0.00};
      for(int i = 0; i < 500; i++) {</pre>
112
113
        Node*temp = rows[i];
114
        // traverse the entire row and multiply each row element by its
             corresponding column element in vector and add % \left( \mathbf{r}^{\prime }\right) =\left( \mathbf{r}^{\prime }\right) 
115
        while(temp != NULL) {
116
          result[i] = result[i] + (temp->val * (double) x[temp->col]);
117
           temp = temp->next;
118
119
      }
      // Writing out the solution to the output file - output2a.dat
120
121
      FILE *file = fopen("output2a.dat","w");
      fprintf(file, "Solution of A.x is :\n");
122
123
      printf("Solution of A.x is :\n");
      for(int i = 0; i < 500; i++) {</pre>
124
125
        printf("%lf\n", result[i]);
126
         fprintf(file, "%lf\n", result[i]);
127
128
     fclose(file);
129 }
130
131 /*
132
    * Function to multiply x' row vector with A matrix. This again
         follows the simple row-column multiplication.
133
    \star Each column element of A matrix is multiplied with row element of x
         and sum is taken
134
135 void multiply_x_transpose_into_a() {
      double result[500] = {0.00};
136
137
      for(int i = 0; i < 500; i++) {</pre>
        Node* temp = cols[i];
138
139
         // traverse the entire column and multiply each column element by
             its corresponding row element in vector and add
140
        while(temp != NULL) {
141
           result[i] = result[i] + (temp->val * (double)x[temp->row]);
142
           temp = temp->next;
143
144
145
      // Writing out the solution to the output file - output2b.dat
      FILE *file = fopen("output2b.dat","w");
146
147
      fprintf(file, "Solution of x'.A is : n");
148
      printf("Solution of x'.A is :\n");
      for(int i = 0; i < 500; i++){}
149
150
        printf("%lf ",result[i]);
151
        fprintf(file,"%lf ",result[i]);
152
     printf("\n");
153
154
      fclose(file);
155 }
156
157~{\rm int}~{\rm main}\,({\rm int}~{\rm argc},{\rm char} \star \star~{\rm argv})\,\{
158
      if(argc != 2) {
        printf("Usage ./a.out <filename>\n");
159
160
        exit(1);
161
```

```
162
     FILE *file = fopen(argv[1], "r");
163
      if(file == NULL) {
164
       printf("Unable to open file\n");
165
        exit(1);
166
167
      int i = 0;
     char line[256];
168
169
      // Read the data from the input file
170
     while(fgets(line,sizeof(line),file) != NULL) {
171
        char *pos;
172
        if ((pos=strchr(line, '\n')) != NULL)
         *pos = '\0';
173
        if(line[0] == '#' || line[0] == '\n'){
174
175
         continue;
176
177
        else{
          int row, col, x_val;
178
          double val;
179
          if(sscanf(line, "%d %d %lf", &row, &col, &val) == 3) {
180
181
           insert_node_row_wise(rows[row], row, col, val); // make sparse
                matrix using row-major approach
182
            insert_node_col_wise(cols[col],row,col,val); // make sparse
                matrix using column-major approach
183
184
          else if(sscanf(line,"%d",&x_val) == 1){
           x[i++] = x_val; // get the values of the x vector
185
186
187
        }
188
189
     multiply_a_into_x(); // perform A.x
190
     \verb| multiply_x_transpose_into_a(); // perform x'.A|
191
      return 0;
192 }
```

sparse-matrix.c