User's Guide for FASP

FASP Developer Team

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Chapter 1

Introduction

1.1 What is FASP

Over the last few decades, researchers have expended significant effort on developing efficient iterative methods for solving discretized partial differential equations (PDEs). Though these efforts have yielded many mathematically optimal solvers such as the multigrid method, the unfortunate reality is that multigrid methods have not been much used in practical applications. This marked gap between theory and practice is mainly due to the fragility of traditional multigrid (MG) methodology and the complexity of its implementation. We aim to develop techniques and the corresponding software that will narrow this gap, specifically by developing mathematically optimal solvers that are robust and easy to use in practice.

We believe that there is no one-size-for-all solution method for discrete linear systems from different applications. And, efficient iterative solvers can be constructed by taking the properties of partial differential equations (PDEs) and discretizations into account. In this project, we plan to construct a pool of discrete problems arising from systems of PDEs and efficient linear solvers for these problems. We mainly utilize the methodology of Auxiliary Space Preconditioning (ASP) [16] to construct efficient linear solvers. Due to this reason, this software package is called "Fast Auxiliary Space Preconditioning" or FASP for short.

Our goal

The FASP project is not a traditional software project; instead, it is designed to support our effort to identify efficient algorithms and to build fast solvers for a set of PDE problems—FASP is designed for developing and testing new efficient solvers and preconditioners for discrete partial differential equations (PDEs) or systems of PDEs. The main components of the package are basic linear iterative methods, standard Krylov methods, geometric and algebraic multigrid methods, and incomplete factorization methods. Based on these standard techniques, we build efficient solvers, based on the framework of Auxiliary Space Preconditioning, for several complicated applications. For the moment, we have a few examples include the fluid dynamics, underground water simulation, the black oil model in reservoir simulation, and so on.

FASP contains the kernel part and several applications (ranging from fluid dynamics to reservoir simulation). The kernel part is open-source and licensed under GNU Lesser General Public License or LGPL. We tried and will continue to try to keep as many parts of the FASP project open

to public as possible. However, some of the applications contain contributions from and owned partially by other parties. We only discuss the kernel functions (open to public) in this user's guide.

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Our strategy

We organize the development of FASP package in a "Multigrid" or "Capitalism" way:

- Stage 1. Fine grid stage (or free market stage)
 - (1) Collect problems and solvers. Allow similarities or even duplications, for example same solution algorithm, but different implementation. Keep all the record: problem description, solver code, test results, etc.
 - (2) Try to find a minimal set of standard or rules. And then we let the market to evolve freely. The idea is to allow the market to be FREE.
- Stage 2. Coarse grid stage (or state capitalism stage)
 - (1) As FASP evolves, we might see, at certain time, that the market is out-of-control. This basically means the "fine grid solver" or the "free market" is very successful and we should start to give more strict standard or regulation.
 - (2) Write a professional-level software package for a set of chosen algorithms for particular problems.

1.2 What solvers you are going to get

We are currently interested in the theory and numerical solution of many PDE problems. Currently, we are mainly working on solving the following PDEs and PDE systems (this is not a complete list and it is still expanding):

- Poisson equation
- Reaction-diffusion equation
- Linear elasticity
- Brinkman equation
- Biharmonic equation
- Stokes and Navier-Stokes equations

- Fluid-structure interaction
- Oldryod-B and Johnson-Seglman equations
- Darcy's flow
- Black oil model and its generalizations
- H(curl)/H(div) systems
- Maxwell equation
- MHD equation
- QCD problem

We intend to design solution algorithms and their implementation for all these problems with different discretizations. We have done a few of them but not all of them are publicly available at this moment.

1.3 How to use this guide

In this user's guide, we mainly describe how to use the existing solvers in FASP via a couple of simple tutorial problems. This user's guide is self-contained but does *not* provide details of the algorithms nor the implementation. Along this guide, we provide a reference manual¹ for technical details of the implementation. For the algorithms implemented, we will provide the references and we recommend the users to read them for better understanding of the code. Furthermore, since FASP is under heavy development, use this guide with caution because the code might have been changed before this document is updated.

1.4 How to obtain FASP

All the FASP packages are hosted on $BitBucket.org^2$ using Mercurial (Hg)³. A Hg client for GNU Linux, Mac OS X, or Windows can be downloaded from

```
http://mercurial.selenic.com/downloads/
```

There are also many other third-party clients which provides Hg services, for example: EasyMercurial⁴ (cross platform) and SourceTree⁵ (for Mac OS X only).

As a DVCS (Distributed Version Control System) source-control software, Hg is relatively new. But compared with other tools like Git, Hg is considered *friendlier* with a lower learning curve. This is despite the fact that Hg uses two distinct sets of commands and two distinct vocabularies for operations depending upon whether the repository is local or remote. Documentation for Hg is

Available online at http://fasp.sourceforge.net. It is also available in "faspsolver/doc/doc.zip".

²Official website: https://bitbucket.org/

³Official website: http://mercurial.selenic.com/

⁴Official website: http://easyhg.org

⁵Official website: http://www.sourcetreeapp.com

substantially better, including a book⁶. They've also had the advantage of trying the documentation on a fairly savvy group of developers (Mozilla) who gave them lots of feedback that helped polish the rough edges.

Linux or OS X

First, you need to obtain a free copy of FASP kernel functions from our public Hg repository. If you are downloading FASP for the first time, you can clone the repository to your local machine:

```
"Download FASP kernel subroutines via HTTPS"

$ hg clone https://faspusers@bitbucket.org/fasp/faspsolver
```

For the moment, it requires a password to access the Hg repository. You may request an access passcode by sending an email to faspdev@gmail.com. Very soon, the FASP package will be open to public completely.

After a long pause⁷, you should have obtained "faspsolver" in your current directory successfully. If you have already cloned the repository before, you can just pull a new version and update your local version with it: Go to your local "faspsolver" directory and then

```
"Pull a new version from BitBucket"
$ hg pull

"Update you local version to the new version"
$ hg update
```

Windows

If you are using Windows, you may want to install TortoiseHg. After installing it, the TortoiseHg menu has been merged into the right-click menu of Windows Explore. You could download FASP copy from BitBucket.org. Choose "TortoiseHg" --> "Clone" in the pop-up menu, the source address is

```
https://faspusers@bitbucket.org/fasp/faspsovler
```

Then press "Clone" and you will obtain "faspsolver" in the directory you set.

1.5 How to build FASP

FASP has been tested on Linux (Cent OS, Debian, Fedora, RedHat, Ubuntu), OS X (Leopard, Snow Leopard, Lion) and Windows (XP, Win 7) with a couple of compliers including GCC, G++, ICC, VC++, GFORTRAN, G95, IFORT.

⁶The hgbook, http://hgbook.red-bean.com/

⁷In fact, a very long pause. This is because the initial clone with copy all the history data which is about 150MB in total. Depending on the speed of your network, it could take 15 minutes to one hour.

Linux or OS X

Now we give a simple instruction on how to compile FASP on Linux: To build the FASP library, just go to the "faspsolver" directory and type:

```
$ make config
$ make install
```

In order to make sure everything is OK, you can go to the "faspsolver/test" directory and try to run the test problem:

```
$ ./test.ex
```

Then you should obtain a set of test problems. If you need more help, you can use

```
$ make help
```

To uninstall FASP and clean up the working directory, you can

```
$ make uninstall
$ make distclean
```

To enable OpenMP support, you need to uncomment one line in "Makefile" and set "openmp" to be "yes".

```
# If you want to compile with OpenMP support, uncomment the next line:
# openmp=yes
```

Windows

We provide a Visual Studio 2008 (VS08) solution of FASP for Windows users. You just need to open "faspsolver/vs08/faspsolver-vs08.sln" if you are using VS08 as your default developing environment. Then a single-click on the build-all button on the menu bar will give you all the FASP libraries and the test programs in "faspsolver/test/".

If you are using other versions of Visual Studio (like VS05 or VS10), do NOT convert the "VS08" solution file to your VS version because the FASP files might be cleaned up (removed) by Visual Studio automatically. You have to create another solution to build all the libraries and testing programs.

If you need to build a VS solution by yourselves, you should create 5 projects:

- 1. "faspbase-c" contains all the ".c" and ".inl" files in the directory "./base/src/". You should add "./base/include" in Additional Directories. This project contains the core subroutines of faspsolver.
- 2. "faspbase-f" contains all the ".f" files in "./base/src/" and "./base/extra/sparsekit".

- 3. "testlib" contains all the ".c" files in "./test/src/". You should add "./test/include" in Additional Directories.
- 4. "test" is an executing program for test purpose in FASP. The source file is "./test/main/test.c".
- 5. "regression" is another executing program, which contains several methods to test the problems. The source file is "./test/main/regression.c".

If you are using Visual C++, all the C files should be compiled as C++ code (by using the /TP compiling option).

Using TCL GUI

You can also try to build FASP using the TCL graphical user interface. For example, in Linux or Mac OS X, you may

```
$ wish FASP_install.tcl
```

A graphical interface will popup and the rest of the building process is straightforward.

External libraries

There are a few *optional* external libraries that you might want to use, including memory allocation routines, direct solvers, ILU methods, discretization packages, etc. FASP has interfaces to a couple of them which we often use, for example, SuperLU, MUMPS, dlmalloc, SparseKit.

Chapter 2

A Tutorial

In this chapter, we use a couple simple examples to demonstrate how to use the FASP package for solving existing linear systems which have been saved as disk files. All the examples can be found in "faspsolver/tutorial/". Here we only discuss the C version of these examples; interested users can read the F90 version of some of the examples. After you successfully build FASP (see §1.5), just go to the "faspsolver/tutorial/" directory and the compiled tutorial examples should be ready to be tried.

2.1 The first example

The first example is the simplest one that we can imagine: We read the stiffness matrix A and right-hand side b from disk files; then we solve Ax = b using the classical AMG method [1, 11, 12]; see §3.4. The stiffness matrix A is symmetric positive definite (SPD), arising from the continuous piecewise linear finite element discretization of the Poisson equation

$$-\Delta u = f$$

(with the Dirichlet boundary condition) on a simple quasi-uniform triangulation of the bounded domain Ω .

```
/*! \file poisson-amg.c
1
2
       \brief The first test example for FASP: using AMG to solve
3
             the discrete Poisson equation from P1 finite element.
4
5
6
   #include "fasp.h"
7
   #include "fasp_functs.h"
9
   int main (int argc, const char * argv[])
10
11
       input_param
                      inparam; // parameters from input files
12
13
       AMG_param
                      amgparam; // parameters for AMG
14
15
       printf("\n|| FASP: AMG example -- C version ||");
16
17
       printf("\n======\n\n");
18
19
       // Step 0. Set parameters
```

```
// Read input and AMG parameters from a disk file
20
         // In this example, we read everything from a disk file:
21
                      "./ini/amg.dat"
22
         // See the reference manual for details of the parameters.
23
24
         fasp_param_init("ini/amg.dat",&inparam, NULL,&amgparam, NULL, NULL);
25
26
         // Set local parameters using the input values
         const int print_level = inparam.print_level;
27
28
29
         // Step 1. Get stiffness matrix and right-hand side
         // Read A and b -- P1 FE discretization for Poisson.
30
         // The location of the data files are given in "amg.dat".
31
         dCSRmat A;
32
33
         dvector b, x;
         \begin{array}{ll} \textbf{char} & \texttt{filename1} \left[ \, 512 \right], & *\texttt{datafile1} \, ; \end{array}
34
         char filename2[512], *datafile2;
35
36
         // Read the stiffness matrix from matFE.dat
37
38
         strncpy(filename1, inparam.workdir, 128);
39
         datafile1="csrmat_FE.dat"; strcat(filename1, datafile1);
40
         // Read the RHS from rhsFE.dat
41
         strncpy(filename2, inparam.workdir, 128);
42
         datafile2="rhs_FE.dat"; strcat(filename2, datafile2);
43
44
45
         fasp_dcsrvec2_read(filename1,filename2,&A,&b);
46
         // Step 2. Print problem size and AMG parameters
47
         if (print_level>PRINT_NONE) {
48
             printf("A: m = %d, n = %d, nnz = %d \n", A.row, A.col, A.nnz);
49
             printf("b: n = %d \ n", b.row);
50
51
             fasp_param_amg_print(&amgparam);
        }
52
53
        // Step 3. Solve the system with AMG as an iterative solver
54
55
         // Set the initial guess to be zero and then solve it
         // with AMG method as an iterative procedure
56
        fasp_dvec_alloc(A.row, &x); fasp_dvec_set(A.row,&x,0.0);
57
         \texttt{fasp\_solver\_amg}(\&\texttt{A}\,,\,\,\&\texttt{b}\,,\,\,\&\texttt{x}\,,\,\,\&\texttt{amgparam}\,)\,;
58
59
         // Step 4. Clean up memory
60
        fasp_dcsr_free(&A);
61
62
         fasp_dvec_free(&b);
63
         fasp_dvec_free(&x);
64
         return SUCCESS;
65
66
```

Since this is the first example, we will explain it in some detail:

- Line 1 tells the Doxygen documentation system that the filename is "poisson-amg.c". Line 2–4 tells the Doxygen what is this function for.
- Line 7–8 includes the main FASP header file "fasp.h" and FASP function decoration header "fasp_functs.h". These two headers shall be included in all the examples in this section. Please be noted that the function decorations in "fasp_functs.h" is automatically generated from the source files.
- Line 24 reads solver parameters from "tutorial/ini/amg.dat"; see more discussions in §2.4. In this files, we can set the location of the data files, type of solvers, maximal number of iteration numbers, convergence tolerance, and many other parameters for iterative solvers.

- Line 32 defines a sparse matrix A in the compressed sparse row (CSR) format. Line 33 defines two vectors: the right-hand side b and the numerical solution x. We refer to §3.1 for definitions of vectors and sparse matrices.
- Line 45 reads the matrix and the right-hand side from two disk files. Line 38–43 defines the filenames of them.
- Line 48–52 prints the information of the matrix and solver parameters.
- Line 57 allocates memory for the solution vector x and set its initial value to be all zero.
- Line 58 solves Ax = b using the AMG method. Type the AMG method and other parameters have been given in "amgparam" at Line 24; see §3.4.
- Line 61–63 frees up memory allocated for A, b, and x.

To run this example, we can simply type (the default parameters have been in "tutorial/ini/amg.dat").

```
$ ./poisson-amg-c.ex
```

A sample output is given as follows (note that the actual output depends on the solver parameters and might be different than what you see here):

```
FASP: AMG example --- C version
                                            {\tt fasp\_dcsrvec2\_read: reading file } \dots / \, {\tt data/csrmat\_FE.dat} \dots
\texttt{fasp\_dcsrvec2\_read}: \ \texttt{reading} \ \texttt{file} \ \ldots / \, \texttt{data/rhs\_FE.dat} \ldots
A: m = 3969, n = 3969, nnz = 27281
b: n = 3969
        Parameters in AMG_param
AMG print level:
                                        100
AMG max num of iter:
AMG type:
                                         1.00e-08
AMG tolerance:
AMG max levels:
AMG cycle type:
AMG scaling of coarse correction:
AMG smoother type:
AMG smoother order:
                                        1
AMG num of presmoothing:
                                        2
AMG num of postsmoothing:
AMG coarsening type:
                                        1
AMG interpolation type:
                                        1
AMG dof on coarsest grid:
                                        500
AMG strong threshold:
                                         0.6000
                                        0.4000
AMG truncation threshold:
                                         0.9000
AMG max row sum:
AMG aggressive levels:
                                        0
                                        1
AMG aggressive path:
Calling classical AMG ...
```

Level	Num of rows	Num of nonzer	os		
0	3969	27281			
1	1985	28523			
2	961	20519			
3	481	13153			
MG grid	complexity =	1.863			
_	tor complexity =				
Classical	AMG setup costs	0.0123 seconds.			
It Num	r / b	r	Con	v. Factor	
	1 /		0011	v. ractor	
0	1.000000e+00	$7.514358\mathrm{e}{+00}$			
1	5.160015 e - 04	$3.877420\mathrm{e}{-03}$	İ	0.0005	
2	1.895524e-06	$1.424365\mathrm{e}\!-\!05$	İ	0.0037	
3	7.554832 e - 09	$5.676972\mathrm{e}{-08}$	İ	0.0040	
Number of	iterations = 3 w	ith relative res	idual	7.554832e	-0
AMG solve	costs 0.0189 sec	onds.			
AMG total:	ly costs 0.0316 s	econds.			

2.2 The second example

In the second example, we modify the previous example slightly and solve the Poisson equation using iterative methods.

```
/*! \file poisson-its.c
       \brief The second test example for FASP: using ITS to solve
2
             the discrete Poisson equation from P1 finite element.
3
4
5
6
   #include "fasp.h"
   #include "fasp_functs.h"
7
9
   int main (int argc, const char * argv[])
10
11
       input_param
                           inparam; // parameters from input files
                           itparam; // parameters for itsolver
12
       {\tt itsolver\_param}
13
       printf("\n======="");
14
       printf("\n|| FASP: ITS example -- C version ||");
15
       printf("\n======\n\n");
16
17
18
       // Step 0. Set parameters
       // Read input and AMG parameters from a disk file
19
20
       // In this example, we read everything from a disk file:
                  "./ini/its.dat"
21
       // See the reference manual for details of the parameters.
22
       fasp_param_init("ini/its.dat",&inparam,&itparam,NULL,NULL);
23
24
25
       // Set local parameters
       const int print_level = inparam.print_level;
26
27
28
       // Step 1. Get stiffness matrix and right-hand side
29
       // Read A and b -- P1 FE discretization for Poisson.
30
       // The location of the data files are given in "its.dat".
       dCSRmat A;
31
32
       dvector b, x;
       char filename1 [512], *datafile1;
33
       char filename2 [512], *datafile2;
```

```
35
        // Read the stiffness matrix from matFE.dat
36
37
        strncpy(filename1, inparam.workdir, 128);
        datafile1="csrmat_FE.dat"; strcat(filename1, datafile1);
38
39
        // Read the RHS from rhsFE.dat
40
41
        strncpy(filename2, inparam.workdir, 128);
        datafile2="rhs_FE.dat"; strcat(filename2, datafile2);
42
43
        fasp_dcsrvec2_read(filename1,filename2,&A,&b);
44
45
        // Step 2. Print problem size and ITS parameters
46
        if (print_level>PRINT_NONE) {
47
            printf("A: m = %d, n = %d, nnz = %d n", A.row, A.col, A.nnz);
48
            printf("b: n = %d\n", b.row);
49
            fasp_param_solver_print(&itparam);
50
51
52
        // Step 3. Solve the system with ITS as an iterative solver
53
54
        // Set the initial guess to be zero and then solve it using standard
        // iterative methods, without applying any preconditioners
55
        fasp_dvec_alloc(A.row, &x); fasp_dvec_set(A.row,&x,0.0);
56
        fasp_solver_dcsr_itsolver(&A, &b, &x, NULL, &itparam);
57
58
        // Step 4. Clean up memory
59
60
        fasp_dcsr_free(&A);
61
        fasp_dvec_free(&b);
62
        fasp_dvec_free(&x);
63
64
        return SUCCESS;
65
```

This example is very similar to the first example and we now briefly explain it:

- Line 23 is slightly different than Line 24 in the previous example. This is because we are calling general interface of Krylov subspace methods [13] and the parameters are recorded in "itparam".
- Line 56 allocates memory for the solution vector x and set its initial value to be all zero.
- Line 57 solves Ax = b using the general interface for Krylov subspace methods. Type the iterative method and other parameters have been given in "itparam"; see §3.2 for details.

To run this example, we can simply type (the default parameters have been in "tutorial/ini/its.dat").

```
$ ./poisson-its-c.ex
```

2.3 The third example

This example is slightly longer and is a modification of the previous one. In this example, we want to demonstrate how to setup a preconditioner for the conjugate gradient (CG) method.

```
/*! \file poisson-pcg.c

* \brief The third test example for FASP: using PCG to solve

the discrete Poisson equation from P1 finite element.

C version.
```

```
5
6
   #include "fasp.h"
7
   #include "fasp_functs.h"
8
   int main (int argc, const char * argv[])
10
11
                              inparam; // parameters from input files
12
        input_param
                              itparam; // parameters for itsolver
        itsolver_param
13
                              amgparam; // parameters for AMG
14
        {\tt AMG\_param}
15
        ILU_param
                              iluparam; // parameters for ILU
16
        printf("\n========");
17
        printf("\n|| FASP: PCG example -- C version ||");
18
19
        printf("\n======\n\n");
20
21
        // Step 0. Set parameters
        // Read input and precondition parameters from a disk file
22
        // In this example, we read everything from a disk file:
23
                    "./ini/pcg.dat"
24
        //
25
        // See the reference manual for details of the parameters.
26
        fasp_param_init("ini/pcg.dat",&inparam,&itparam,&amgparam,&iluparam,NULL);
27
        // Set local parameters
28
        const SHORT print_level = itparam.print_level;
29
        const SHORT pc_type
30
                                = itparam.precond_type;
31
        const SHORT stop_type = itparam.stop_type;
        const INT maxit
                                 = itparam.maxit;
32
        const REAL tol
                                 = itparam.tol;
33
34
        // Step 1. Get stiffness matrix and right-hand side
35
        // Read A and b -- P1 FE discretization for Poisson.
36
37
        // The location of the data files are given in "pcg.dat".
38
        dCSRmat A;
        dvector b, x;
39
         \begin{array}{ll} \textbf{char} & \texttt{filename1} \left[\, 5\, 1\, 2\, \right]\,, & *\texttt{datafile1}\,; \end{array}
40
        char filename2 [512], *datafile2;
41
42
        // Read the stiffness matrix from matFE.dat
43
        \verb|strncpy| (\verb|filename1|, \verb|inparam|. workdir|, 128);
44
        datafile1="csrmat_FE.dat"; strcat(filename1,datafile1);
45
46
        // Read the RHS from rhsFE.dat
47
48
        strncpy(filename2, inparam.workdir, 128);
        datafile2="rhs_FE.dat"; strcat(filename2, datafile2);
49
50
        fasp_dcsrvec2_read(filename1,filename2,&A,&b);
51
52
53
        // Step 2. Print problem size and PCG parameters
        if (print_level>PRINT_NONE) {
54
55
            printf("A: m = %d, n = %d, nnz = %d n", A.row, A.col, A.nnz);
            printf("b: n = %d \ n", b.row);
56
57
            fasp_param_solver_print(&itparam);
        }
58
59
60
        // Setp 3. Setup preconditioner
        // Preconditioiner type is determined by pc_type
61
        {\tt precond *pc = fasp\_precond\_setup(pc\_type\,, \,\,\&amgparam\,, \,\,\&iluparam\,, \,\,\&A)\,;}
62
63
        // Step 4. Solve the system with PCG as an iterative solver
64
65
        // Set the initial guess to be zero and then solve it using pcg solver
66
        // Note that we call PCG interface directly. There is another way which
67
        // calls the abstract iterative method interface; see possion-its.c for
68
        // more details.
```

```
fasp_dvec_alloc(A.row, &x); fasp_dvec_set(A.row, &x, 0.0);
69
70
        fasp_solver_dcsr_pcg(&A, &b, &x, pc, tol, maxit, stop_type, print_level);
71
        // Step 5. Clean up memory
72
73
        if (pc_type!=PREC_NULL) fasp_mem_free(pc->data);
        fasp_dcsr_free(\&A);
74
75
        fasp_dvec_free(&b);
76
        fasp_dvec_free(&x);
77
78
        return SUCCESS;
79
```

This example is very similar to the first example and we now briefly explain it:

- Line 26 reads parameters from "tutorial/ini/pcg.dat". In this example, we need parameters for iterative methods, AMG preconditioner, and ILU method. The type of the preconditioner is set in "pcg.dat" and recorded in "pc_type"; see Line 30.
- Line 62 sets up the desired preconditioner and prepare it for the preconditioned iterative methods.
- Line 70 calls PCG to solve Ax = b. One can also call the general iterative method interface in the previous example.

To run this example, we can simply type (the default parameters have been in "tutorial/ini/pcg.dat").

```
$ ./poisson-pcg-c.ex
```

2.4 Set parameters

In the previous examples, we have seen how to read input parameters from disk files. Now we take a brief look inside those files and we take "tutorial/ini/amg.dat" as an example:

```
%
                                                     -%
1
   \% input parameters
                                                     %
   \% lines starting with \% are comments
                                                     %
3
4
   \% must have spaces around the equal sign "="
                                                     %
5
                                                     -%
   workdir = ../data/
                          \% work directory, no more than 128 characters
   print_level = 3
                          \% How much information to print out
8
9
10
                                                     %
   \% parameters for multilevel iteration
11
12
13
14
   AMG_type
                                       \% C classic AMG
                                       \% SA smoothed aggregation
15
                                       \% UA unsmoothed aggregation
16
17
   AMG_cycle_type
                              = V
                                       \% V V-cycle | W W-cycle
                                       \% A AMLI-cycle | NA Nonlinear AMLI-cycleA
18
19
   AMG_tol
                              = 1e-8
                                       \% tolerance for AMG
   AMG_maxit
                              = 100
                                       \% number of AMG iterations
20
21
   AMG_levels
                             = 20
                                       \% max number of levels
                             = 500
                                       \% max number of coarse degrees of freedom
22
   AMG_coarse_dof
   AMG_coarse_scaling
                             = OFF
                                       \% switch of scaling of the coarse grid correction
```

```
AMG_amli_degree
                              = 2
                                        \% degree of the polynomial used by AMLI cycle
24
                                        \% Krylov method in NLAMLI cycle: 6 FGMRES | 7 GCG
25
   AMG_nl_amli_krylov_type
26
                                                      %
27
                                                      %
28
   \% parameters for AMG smoothing
                                                      -%
   %
29
30
                                        \% GS | JACOBI | SGS
31
   AMG_smoother
                              = GS
32
                                        % SOR | SSOR | GSOR
                                                             | SGSOR | POLY
   AMG_ILU_levels
                              = 0
                                        \% number of levels using ILU smoother
33
   AMG_schwarz_levels
                              = 0
                                        \% number of levels using Schwarz smoother
34
                                        \% relaxation parameter for SOR smoother
35
   AMG_relaxation
                              = 1.1
                                        \% degree of the polynomial smoother
36
   AMG_polynomial_degree
                              = 3
   AMG_presmooth_iter
                                        \% number of presmoothing sweeps
37
                              = 2
38
   AMG_postsmooth_iter
                              = 2
                                        \% number of postsmoothing sweeps
39
40
                                                      %
   \% parameters for classical AMG SETUP
41
42
43
   AMG_coarsening_type
                                        \% 1 Modified RS
44
                              = 1
                                        \% 3 Compatible Relaxation
45
                                        \% 4 Aggressive
46
   AMG_interpolation_type
47
                                        \% 1 Direct | 2 Standard | 3 Energy-min
                                        \% Strong threshold
                              = 0.6
48
   AMG_strong_threshold
49
   AMG\_truncation\_threshold = 0.4
                                        \% Truncation threshold
50
   AMG_max_row_sum
                              = 0.9
                                        \% Max row sum
51
                                                      -%
                                                      %
53
   \% parameters for aggregation-type AMG SETUP
54
55
   AMG_strong_coupled
                              = 0.08
                                        \% Strong coupled threshold
56
   AMG_max_aggregation
                              = 20
                                        \% Max size of aggregations
                              = 0.67
                                        \% Smoothing factor for tentative prolongation
   {\tt AMG\_tentative\_smooth}
58
   AMG_smooth_filter
                              = 0FF
                                        \% Switch for filtered matrix for smoothing
```

We now briefly discuss the parameters above: This example is very similar to the first example and we now briefly explain it:

- Line 7 sets the working directory, which stores the matrices and right-hand side vectors.
- Line 8 sets the level of output for FASP routines. It should range from 0 to 10 with 0 means no output and 10 means output everything possible.
- Line 14–25 sets the basic parameters for multilevel iterations. For example, type of AMG, type of multilevel cycles, number of maximal levels, etc.
- Line 31–38 sets the type of smoothers, number of smoothing sweeps, etc.
- Line 44–50 sets the parameters for the setup phase of the classical AMG method (§3.4).
- Line 56–59 gives the parameters for the setup phase of the aggregation-base AMG methods (§3.4).

You can do a very simple experiment and change the AMG type from the classical AMG to smoothed aggregation AMG by revise Line 14 to

```
AMG_type = SA
```

Then you run "poisson-amg-c.ex" one more time and will get

```
FASP: AMG example — C version
                                                      {\tt fasp\_dcsrvec2\_read: reading file } \dots / \, {\tt data/csrmat\_FE.dat} \dots
{\tt fasp\_dcsrvec2\_read: reading file } \dots / \, {\tt data/rhs\_FE.dat} \dots
A: m = 3969, n = 3969, nnz = 27281
b: n = 3969
         Parameters in AMG_param
AMG print level:
AMG max num of iter:
                                                  100
AMG type:
                                                  2
AMG tolerance:
                                                  1.00\,\mathrm{e}{-08}
AMG max levels:
                                                  20
AMG cycle type:
AMG scaling of coarse correction:
AMG smoother type:
AMG smoother order:
                                                  1
AMG num of presmoothing:
{\tt AMG} \  \, {\tt num} \  \, {\tt of} \  \, {\tt postsmoothing}:
Aggregation AMG strong coupling:
                                                  0.0800
Aggregation AMG max aggregation:
                                                  0.6700
Aggregation AMG tentative smooth:
Aggregation AMG smooth filter:
Calling SA AMG ...
  Level
                 Num of rows
                                         Num of nonzeros
     0
                        3969
                                                 27281
     1
                         541
                                                  6531
     2
                           41
                                                   421
AMG grid complexity
                                = 1.147
{\tt AMG \ operator \ complexity} \, = \, 1.255
Smoothed aggregation setup costs 0.0072\ \text{seconds}.
It Num
              ||r||/||b||
                                            ||r||
                                                                Conv. Factor
              1.0000000e+00
       0
                                        7.514358e+00
                                                                     0.0435
       1
              4.345463\,\mathrm{e}\!-\!02
                                        3.265336\,\mathrm{e}\!-\!01
       2
              8.041967\,\mathrm{e}\!-\!03
                                        6.043022\,\mathrm{e}\!-\!02
                                                                     0.1851
       3
              3.808810 \, \mathrm{e}{-03}
                                        2.862076 \, \mathrm{e}{-02}
                                                                     0.4736
              1.838990\,\mathrm{e}{-03}
                                        1.381883\,\mathrm{e}\!-\!02
                                                                     0.4828
              8.675952\,\mathrm{e}\!-\!04
                                        6.519421 \, \mathrm{e}{-03}
                                                                     0.4718
       5
       6
              4.089274\,\mathrm{e}\!-\!04
                                        3.072827\,\mathrm{e}\!-\!03
                                                                     0.4713
       7
              1.939823\,\mathrm{e}\!-\!04
                                        1.457653 \, \mathrm{e}{-03}
                                                                     0.4744
              9.276723\,\mathrm{e}\!-\!05
                                        6.970862\,\mathrm{e}{-04}
       8
                                                                     0.4782
       9
              4.471799\,\mathrm{e}\!-\!05
                                       3.360270\,\mathrm{e}{-04}
                                                                     0.4820
              2.171249\,\mathrm{e}\!-\!05
                                        1.631554e-04
     10
                                                                     0.4855
              1.060934 \, \mathrm{e}\!-\!05
                                        7.972239\,\mathrm{e}\!-\!05
                                                                     0.4886
                                       3.916668\,\mathrm{e}\!-\!05
     12
              5.212246\,\mathrm{e}\!-\!06
                                                                     0.4913
     13
              2.572464 e\!-\!06
                                        1.933042 e - 05
                                                                     0.4935
     14
             1.274466\,\mathrm{e}\!-\!06
                                        9.576797 e\!-\!06
                                                                     0.4954
              6.333891\,\mathrm{e}\!-\!07
     15
                                        4.759512\,\mathrm{e}{-06}
                                                                     0.4970
     16
              3.155926\,\mathrm{e}\!-\!07
                                        2.371476\,\mathrm{e}\!-\!06
                                                                     0.4983
     17 \mid 1.575755e-07
                                  | 1.184079 e - 06
                                                                     0.4993
```

```
18 \quad | \quad 7.881043 \, \mathrm{e}{-08} \quad | \quad 5.922098 \, \mathrm{e}{-07} \quad |
                                                                   0.5001
     19
             3.947044 e - 08
                                      2.965950\,\mathrm{e}{-07}
                                                                   0.5008
                                                                   0.5014
             1.978978\,\mathrm{e}\!-\!08
                                      1.487075\,\mathrm{e}{-07}
     20 |
                                 7.462641 e - 08
     21 | 9.931176e-09
                                                                  0.5018
Number of iterations = 21 with relative residual 9.931176\,\mathrm{e}{-09}.
AMG solve costs 0.0252 seconds.
AMG totally costs 0.0327 seconds.
```

You can compare this with the sample results in §2.1.

NOTE: The input parameters allowed in FASP are not limited to the ones used in this example. For more parameters and their ranges, we refer to the Reference Manual.

Chapter 3

Basic Usage

In this chapter, we discuss the basic data structures and some important building blocks which will be useful for constructing auxiliary space preconditioners for systems of PDEs in Chapter 4. In particular, we will discuss vectors, sparse matrices, iterative methods, and multigrid methods.

3.1 Vectors and sparse matrices

The most important data structures for iterative methods are probably vectors and sparse matrices. In this section, we first discuss the data structures for vectors and matrices in FASP; and then we discuss BLAS for sparse matrices.

Vectors

The data structure for vectors is very simple. It only contains the length of the vector and an array which contains the entries of this vector.

```
/**
1
2
    * \struct dvector
3
    \ast \brief Vector with n entries of REAL type.
   typedef struct dvector{
7
        //! number of rows
8
        INT row;
        //! actual vector entries
9
        REAL *val;
10
11
   } dvector; /**< Vector of REAL type */
```

Sparse matrices

On the other hand, sparse matrices for PDE applications are very complicated. It depends on the particular applications, discretization methods, as well as solution algorithms. In FASP, there are several types of sparse matrices, COO, CSR, CSRL, BSR, and CSR Block, etc. The presentation closely follows ideas from Pissanetzky [10].

In this section, we use the following sparse matrix as an example to explain different formats for sparse matrices:

Example 3.1.1 Consider the following 4×5 matrix with 12 non-zero entries

$$\left(\begin{array}{ccccc}
1 & 1.5 & 0 & 0 & 12 \\
0 & 1 & 6 & 7 & 1 \\
3 & 0 & 6 & 0 & 0 \\
1 & 0 & 2 & 0 & 5
\end{array}\right)$$

(i) COO format

The coordinate (COO) format or IJ format is the simplest sparse matrix format.

```
1
2
    * \struct dCOOmat
    * \brief Sparse matrix of REAL type in COO (or IJ) format.
3
4
    * Coordinate Format (I,J,A)
5
6
    * \note The starting index of A is 0.
7
8
    */
9
   typedef struct dCOOmat{
10
11
        //! row number of matrix A, m
12
       INT row;
13
       //! column of matrix A, n
14
       INT col;
       //! number of nonzero entries
15
16
       INT nnz;
       //! integer array of row indices, the size is nnz
17
18
       INT *I;
19
        //! integer array of column indices, the size is nnz
       INT *J;
20
21
        //! nonzero entries of A
       REAL *val;
22
23
   } dCOOmat; /**< Sparse matrix of REAL type in COO format */
```

So it clear that the sparse matrix in Example 3.1.1 in COO format is stored as:

```
row = 4
col = 5
nnz = 12

T J val

0 0 1.0
0 1 1.5
0 4 12.0
1 1 1.0
1 2 6.0
1 3 7.0
1 4 1.0
......
```

Although the COO format is easy to understand or use, it wastes some storage and has no advantages in sparse BLAS operations.

NOTE: In FASP, the indices always start from 0, instead of from 1. This is often the source of problems related to vectors and matrices.

(ii) CSR format

The most commonly used data structure for sparse matrices nowadays is probably the so-called compressed sparse row (CSR) format, according to Saad [13]. The compressed row storage format of a matrix $A \in \mathbb{R}^{n \times m}$ (n rows and m columns) consists of three arrays, as follows:

- 1. An integer array of row pointers of size n+1;
- 2. An integer array of column indexes of size nnz;
- 3. An array of actual matrix entries.

In FASP, we define:

```
1
   /**
    * \struct dCSRmat
2
3
    * \brief Sparse matrix of REAL type in CSR format.
4
    * CSR Format (IA, JA, A) in REAL
5
    * \note The starting index of A is 0.
7
8
9
   typedef struct dCSRmat{
10
        //! row number of matrix A, m
11
12
       INT row;
13
        //! column of matrix A, n
14
        INT col;
        //! number of nonzero entries
15
        INT nnz;
16
        //! integer array of row pointers, the size is m+1
17
18
        INT *IA;
        //! integer array of column indexes, the size is nnz
19
20
        INT *JA;
21
        //! nonzero entries of A
22
        REAL *val;
23
   } dCSRmat; /**< Sparse matrix of REAL type in CSR format */
```

The matrix (only nonzero elements) is stored in the array val row after row, in a way that i-th row begins at val(IA(i)) and ends at val(IA(i+1)-1). In the same way, JA(IA(i)) to JA(IA(i+1)-1) will contain the column indexes of the non-zeros in row i. Thus IA is of size n+1 (number of rows in val plus one), JA and val are of size equal to the number of non-zeroes. The total number of non-zeroes is equal to IA(n+1)-1.

NOTE: When the sparse matrix A is a boolean (i.e. all entries are either 0 or 1), the actual non-zeroes are not stored because it is understood that, if it is nonzero, it could only be 1 and there is no need to store it.

The matrix in Example 3.1.1 in CSR format is represented in the following way:

• IA is of size 5 and

$$IA = \parallel 0 \mid 3 \mid 7 \mid 9 \mid 12 \parallel$$

• JA is of size IA(5) - 1 = 12

• val is of the same size as JA and

$$val = || 1. || 1.5 || 12. || 1. || 7. || 6. || 1. || 3. || 6. || 2. || 5. || 1. ||$$

NOTE: The indexes in JA and entries of val need not be ordered as seen in this example. Sometimes, they are sorted in ascending order in each row. More often, the diagonal entries are stored in the first position in each row and the rest are sorted in ascending order.

Below is another "non-numeric" example.

Example 3.1.2 Consider the following sparse matrix:

$$\begin{pmatrix}
a_{11} & 0 & a_{13} & 0 \\
0 & a_{22} & a_{23} & a_{24} \\
0 & a_{32} & 0 & a_{34} \\
a_{41} & a_{42} & a_{43} & 0
\end{pmatrix}$$

For this matrix, we have that the number of non-zeros nnz = 10. Furthermore, the three arrays of in the CSR format are:

$$IA = \left\| \begin{array}{c|c|c} 0 & 2 & 5 & 7 \end{array} \right\|,$$

$$JA = \left\| \begin{array}{c|c|c} 0 & 2 & 1 & 2 & 3 & 1 & 3 & 0 & 1 & 2 \end{array} \right\|,$$

and

$$val = || a_{11} | a_{13} || a_{22} | a_{23} | a_{24} || a_{32} | a_{34} || a_{41} | a_{42} | a_{43} ||.$$

NOTE: The CSR format presents challenges to sparse matrix-vector product mainly because of the high cache missing rate due to indirect memory access and irregular access pattern. In order to reduce the cache missing rate, we introduce an improved data format, CSRL.

(iii) CSRL format

CSRL matrix format [8] groups rows with same number of nonzeros together and improves cache hitting rate.

```
/*!
    * \struct dCSRLmat
    * \brief Sparse matrix of REAL type in CSRL format.

typedef struct dCSRLmat{
    //! number of rows
    INT row;
```

```
9
        //! number of cols
10
        INT col;
11
        //! number of nonzero entries
        INT nnz;
12
        //! number of different values in i-th row, i=0:nrows-1
       INT dif;
14
        //! nz_diff[i]: the i-th different value in 'nzrow'
15
16
        INT *nz_diff;
17
        //! row index of the matrix (length-grouped): rows with same nnz are together
        INT *index;
18
        //! \ j \ in \ \{start[i], \dots, start[i+1]-1\} \ means \ nz\_diff[i] \ nnz \ in \ index[j]-row
19
        INT *start;
20
        //! column indices of all the nonzeros
21
        INT *ja;
23
        //! values of all the nonzero entries
24
        REAL *val;
25
   } dCSRLmat; /**< Sparse matrix of REAL type in CSRL format */
26
```

(iv) Block sparse matrix formats

For PDE applications, we often need to solve systems of partial differential equations. Many iterative methods and preconditioners could take advantages of fact and improve efficiency. So we often need to use block matrices to store the coefficient matrix arising from PDE systems. Depending on different applications and different solving algorithms, we can use two types of block matrices: BSR (or Block Compressed Sparse Row) and CSR Block (Block of CSR matrices). The definitions of these types of block matrices are given as follows:

```
1
2
    * \struct dBSRmat
3
    * \brief Block sparse row storage matrix of REAL type.
4
     st \note This data structure is adapted from the Intel MKL library.
6
     * http://software.intel.com/sites/products/documentation/hpc/mkl/lin/index.htm
7
    * \note Some of the following entries are capitalized to stress that they are
9
10
            for blocks!
11
12
13
   typedef struct dBSRmat{
14
15
       //! number of rows of sub-blocks in matrix A, M
16
17
       INT ROW;
       //! number of cols of sub-blocks in matrix A, N
18
       INT COL;
19
20
       //! number of nonzero sub-blocks in matrix A, NNZ
       INT NNZ;
21
       //! dimension of each sub-block
22
       INT nb; // for the moment, allow nb*nb full block
23
24
       //! storage manner for each sub-block
25
       INT storage_manner; // 0: row-major order, 1: column-major order
26
27
       //! A real array that contains the elements of the non-zero blocks of
       //! a sparse matrix. The elements are stored block-by-block in row major
28
29
       //! order. A non-zero block is the block that contains at least one non-zero
30
       //! element. All elements of non-zero blocks are stored, even if some of
       //! them is equal to zero. Within each nonzero block elements are stored
```

```
//! in row-major order and the size is (NNZ*nb*nb).
32
33
34
        //! integer array of row pointers, the size is ROW+1
35
36
37
38
       //! Element i of the integer array columns is the number of the column in the
        //! block matrix that contains the i-th non-zero block. The size is NNZ.
39
40
41
   } dBSRmat; /**< Matrix of REAL type in BSR format */
42
```

```
1
    * \struct block_dCSRmat
2
3
    * \brief Block of REAL CSR matrix structure.
4
5
    * CSR Block Format in REAL
6
    * \note The starting index of A is 0.
7
   \verb|typedef| struct| block_dCSRmat| \{
9
10
        //! row number of blocks in A, m
11
       INT brow;
12
13
        //! column number of blocks A, n
        INT bcol;
14
        //! blocks of dCSRmat, point to blocks[brow][bcol]
15
        dCSRmat **blocks;
16
17
   \mid block_dCSRmat; /**< Matrix of REAL type in Block BSR format */
```

NOTE: For more details as well as other specialized block matrices, we refer to "base/include/fasp_block.h".

I/O subroutines for sparse matrices

To be added.

Sparse BLAS

The matrix-vector multiplication: y = Ax can be performed in the following simple way:

```
1
   * \fn void fasp_blas_dcsr_mxv (dCSRmat *A, REAL *x, REAL *y)
2
3
    * \brief Matrix-vector multiplication y = A*x
4
    * \param A Pointer to dCSRmat matrix A
6
    * \param x Pointer to array x
    * \param y Pointer to array y
9
10
    * \author Chensong Zhang
    * \date 07/01/2009
11
12
   void fasp_blas_dcsr_mxv (dCSRmat *A,
13
                            REAL *x.
```

```
REAL *y)
15
16
   {
17
       const INT
                 m = A -> row;
       18
19
       const REAL *aj = A->val;
20
21
       INT i, k, beg, end;
       register REAL tmp;
22
23
24
       for (i=0; i< m; ++i) {
           tmp = 0.0;
25
           beg = ia[i]; end = ia[i+1];
26
           for ( k=beg; k<end; ++k ) tmp += aj[k]*x[ja[k]];</pre>
27
           y[i] = tmp;
28
29
       }
30
   }
```

This is only a simple example for sparse matrix-vector multiplication (SpMV) kernel. Since we need many types of sparse matrices, there are various of versions of SpMV for different data structures. See the Reference Manual for more details.

3.2 Iterative methods

In FASP, there are a couple of standard preconditioned iterative methods [13] implemented, including preconditioned CG, BiCGstab, GMRES, Variable Restarting GMRES, Flexible GMRES, etc. In this section, we use the CSR matrix format as example to introduce how to call these iterative methods. To learn more details, we refer to the Reference Manual.

We first notice the abstract interface for the iterative methods is:

```
* \fn INT fasp_solver_dcsr_itsolver (dCSRmat *A, dvector *b, dvector *x,
                                     precond *pc, itsolver_param *itparam)
  \brief Solve Ax=b by preconditioned Krylov methods for CSR matrices
                  Pointer to the coeff matrix in dCSRmat format
* \param A
  \param b
                  Pointer to the right hand side in dvector format
                 Pointer to the approx solution in dvector format
 * \param x
  \param pc Pointer to the preconditioning action
 * \param itparam Pointer to parameters for iterative solvers
                  Number of iterations if succeed
 * \author Chensong Zhang
* \date 09/25/2009
* \note This is an abstract interface for iterative methods.
INT fasp_solver_dcsr_itsolver (dCSRmat *A,
                              dvector *b,
                              dvector *x.
                              precond *pc,
                              itsolver_param *itparam)
```

The names of the input arguments explain themselves mostly and they are explained in the Reference Manual in detail.

We briefly discuss how to call this function; and, once you understand PCG, you can easily call other iterative methods. The following code segment is taken from "base/src/itsolver_csr.c":

```
1
        // ILU setup for whole matrix
3
        ILU_data LU;
4
         \label{eq:continuous_set_up}  \mbox{if } ( \ (\mbox{status} = \mbox{fasp\_ilu\_dcsr\_setup} (\mbox{A,\&LU}, \mbox{iluparam})) < 0 \ ) \ \mbox{goto} \ \mbox{FINISHED}; 
5
6
        // check iludata
7
        8
9
10
        // set preconditioner
        precond pc;
11
        pc.data = \&LU;
        pc.fct = fasp_precond_ilu;
13
14
15
        // call iterative solver
16
        status = fasp_solver_dcsr_itsolver(A,b,x,&pc,itparam);
17
18
```

Now we explain this code segment a little bit:

- Line 3–4 performs the setup phase for ILU method. The particular type of ILU method is determined by "iluparam"; see §2.4. Line 7 performs a simple memory check for ILU.
- Line 10–12 defines the preconditioner data structure "pc", which contains two parts: one is the actual preconditioning action "pc.fct", the other is the auxiliary data which is needed to perform the preconditioning action "pc.data".
- Line 15 calls iterative methods. "A" is the matrix in dCSRmat format; "b" and "x" are the right-hand side and the solution vectors, respectively. Similar to ILU setup, the type of iterative methods is determined by "itparam".

Apparently, we now left with no choice but introducing "itparam".

```
* \struct itsolver_param
 * \brief Parameters passed to iterative solvers.
typedef struct {
   SHORT itsolver_type; /**< solver type: see message.h */
   SHORT precond_type; /**< preconditioner type: see message.h */
   SHORT stop_type;
                        /**< stopping criteria type */
   INT
                        /**< max number of iterations */
         maxit:
   REAL tol;
                        /**< convergence tolerance */
                       /**< number of steps for restarting: for GMRES etc */
   INT restart:
   SHORT print_level; /**< print level: 0--10 */
} itsolver_param; /**< Parameters for iterative solvers */
```

Possible "itsolver_type" includes:

```
/**
```

```
st \brief Definition of solver types for iterative methods
#define SOLVER_CG
                                     /**< Conjugate Gradient */
#define SOLVER_BiCGstab
                                    /**< Biconjugate Gradient Stabilized */
#define SOLVER_MinRes
                                    /**< Minimal Residual */
#define SOLVER_GMRES
                                    /**< Generalized Minimal Residual */
                               4
#define SOLVER_VGMRES
                               5
                                    /**< Variable Restarting GMRES */
#define SOLVER_VFGMRES
                                    /**< Variable Restarting Flexible GMRES */
                               6
#define SOLVER_GCG
                               7
                                    /**< Generalized Conjugate Gradient */
#define SOLVER_AMG
                               21
                                   /**< AMG as an iterative solver */
#define SOLVER_FMG
                                     /**< Full AMG as an solver */
```

3.3 Geometric multigrid

To be added.

3.4 Algebraic multigrid

The classical algebraic multigrid method [12] is an important component in many of our auxiliary space preconditioners. Because of its user-friendly and scalability, AMG becomes increasingly popular in scientific and engineering computing, especially when GMG is difficult or not possible to be applied. Various of new AMG techniques [14, 15, 3, 6, 4, 7, 5, 17, 2, 9] have emerged in recent years.

The following code segment is part of "base/src/amg.c" and it is a good example which shows how to call different AMG methods (classical AMG, smoothed aggregation, un-smoothed aggregation) and different multilevel iterative methods (V-cycle, W-cycle, AMLI-cycle, etc).

```
1
3
         // param is a pointer to AMG_param
4
         const SHORT
                          max_levels = param->max_levels;
         const SHORT
                                         = param->AMG_type;
5
                          amg_type
         const SHORT cycle_type = param->cycle_type;
6
8
         // initialize mgl[0] with A, b, x
9
         AMG_data *mgl = fasp_amg_data_create(max_levels);
10
         mgl[0].A = fasp_dcsr_create(m,n,nnz); fasp_dcsr_cp(A,&mgl[0].A);
         \mathtt{mgl} \hspace{.1cm} [\hspace{.08cm} 0\hspace{.1cm}] \hspace{.1cm}.\hspace{.1cm} \mathtt{b} \hspace{.1cm} = \hspace{.1cm} \mathtt{fasp\_dvec\_cp} \hspace{.1cm} (\hspace{.08cm} \mathtt{b}, \& \mathtt{mgl} \hspace{.1cm} [\hspace{.08cm} 0\hspace{.1cm}] \hspace{.1cm}.\hspace{.1cm} \mathtt{b}) \hspace{.1cm} ;
11
         mgl[0].x = fasp_dvec_create(n);
                                                      fasp_dvec_cp(x,\&mgl[0].x);
12
13
         // AMG setup phase
14
15
         switch (amg_type) {
16
17
         case SA_AMG: // Smoothed Aggregation AMG setup phase
              18
19
              break;
20
         case UA_AMG: // Unsmoothed Aggregation AMG setup phase
21
22
              if ( (status=fasp_amg_setup_ua(mgl, param)) < 0 ) goto FINISHED;
23
              break;
24
         default: // Classical AMG setup phase
25
26
              if ( (status=fasp_amg_setup_rs(mgl, param)) < 0 ) goto FINISHED;</pre>
27
28
```

```
29
30
31
         // AMG solve phase
         switch (cycle_type) {
32
33
         case AMLI_CYCLE: // call AMLI-cycle
34
35
              if ( (status=fasp_amg_solve_amli(mgl, param)) < 0 ) goto FINISHED;</pre>
36
37
         case NL_AMLI_CYCLE: // call Nonlinear AMLI-cycle
38
39
               \begin{tabular}{ll} \textbf{if} & ( & \texttt{status=fasp\_amg\_solve\_nl\_amli(mgl, param))} & < 0 & ) & \texttt{goto FINISHED}; \\ \end{tabular} 
40
41
         default: // call classical V,W-cycles
42
               if ( (status=fasp_amg_solve(mgl, param)) < 0 ) goto FINISHED;
43
44
45
46
47
```

The code above is very simple and we only wish to point out that:

- Line 4–6 reads some of the parameters from "AMG_param", which can be defined from a input file; see §2.4.
- Line 9–12 initializes the "AMG_data" with a copy of the coefficient matrix, the right-hand side, and the initial solution (it will store the final solution eventually).
- Line 17–27 calls three different AMG methods, determined by "amg_type".
- Line 34–44 calls three different multilevel iterative methods, determined by "cycle_type".

Parameters for AMG

There are a couple of controlling parameters for algebraic multigrid methods in FASP. Basically, there are four types of parameters for AMG—They control multilevel iterations, smoothing, classical AMG setup, and aggregation AMG setup. The following is a sample from "test/ini/input.dat" and a brief explanation of each parameter is given.

```
1
                                                    -%
2
   \% parameters for multilevel iteration
                                                     %
3
   %
                                                     -%
4
5
   AMG_type
                             = C
                                       \% C classic AMG
                                       \% SA smoothed aggregation
6
                                       \% UA unsmoothed aggregation
   AMG_cycle_type
                             = V
                                       \% V V-cycle | W W-cycle
8
                                       \% A AMLI-cycle | NA Nonlinear AMLI-cycleA
                             = 1e-8
                                       \% tolerance for AMG
10
   AMG tol
                                       \% number of AMG iterations
   AMG_maxit
                             = 1
11
12
   AMG_levels
                             = 20
                                       \% max number of levels
                             = 100
                                       \% max number of coarse degrees of freedom
   AMG_coarse_dof
13
14
   AMG_coarse_scaling
                             = OFF
                                       \% switch of scaling of the coarse grid correction
                                       \% degree of the polynomial used by AMLI cycle
   AMG_amli_degree
                             = 2
15
   AMG_nl_amli_krylov_type = 6
                                       % Krylov method in NLAMLI cycle: 6 FGMRES
16
17
18
   %-
```

```
%
   \% parameters for AMG smoothing
19
                                                      -%
20
21
                              = GS
                                        \% GS | JACOBI | SGS
22
    AMG_smoother
23
                                        % SOR | SSOR | GSOR | SGSOR | POLY
                              = 0
                                        \% number of levels using ILU smoother
   AMG_ILU_levels
24
    AMG_schwarz_levels
                                        \% number of levels using Schwarz smoother
25
                              = 0
                                        \% relaxation parameter for SOR smoother
26
    AMG_relaxation
                              = 1.1
    {\tt AMG\_polynomial\_degree}
27
                              = 3
                                        \% degree of the polynomial smoother
                                        \% number of presmoothing sweeps
28
   AMG_presmooth_iter
                              = 1
   AMG_postsmooth_iter
                                        \% number of postsmoothing sweeps
29
                              = 1
                                                      -%
31
   \% parameters for classical AMG SETUP
                                                      %
32
                                                      -%
33
34
35
    AMG_coarsening_type
                              = 1
                                        \% 1 Modified RS
                                        \% 3 Compatible Relaxation
36
37
                                        \% 4 Aggressive
                                        \% 1 Direct | 2 Standard | 3 Energy-min
38
   AMG_interpolation_type
                              = 1
39
    AMG_strong_threshold
                              = 0.25
                                        \% Strong threshold
40
    {\tt AMG\_truncation\_threshold} \, = \, 0.4
                                        \% Truncation threshold
                              = 0.9
                                        \% Max row sum
    AMG_max_row_sum
41
43
    \% parameters for aggregation-type AMG SETUP
44
45
                                                      -%
46
    AMG_strong_coupled
                              = 0.08
                                        \% Strong coupled threshold
47
                                        \% Max size of aggregations
48
    {\tt AMG\_max\_aggregation}
                              = 20
                              = 0.67
                                        \% Smoothing factor for tentative prolongation
49
    {\tt AMG\_tentative\_smooth}
   AMG_smooth_filter
                              = OFF
                                        \% Switch for filtered matrix for smoothing
```

NOTE: Here we can not discuss the details of these parameters as a full discussion requires more understand of the underlying algorithms which we have completely omitted. So to learn more about, we refer to the Reference Manual.

Chapter 4

More Advanced Usage

In this chapter, we discuss a few more advanced features of FASP. We will discuss parallel versions of FASP and its build-in features for debugging purposes. These features will be helpful for people who would like to develop on the top of FASP. For users who only wish to call a few standard solvers, they can skip this chapter.

4.1 An OpenMP example

OpenMP¹ (Open Multiprocessing) is an API that supports multi-platform shared memory multi-processing programming in C, C++, and Fortran, on most processor architectures and operating systems. It consists of a set of compiler directives, library routines, and environment variables that influence run-time behavior. Some preliminary OpenMP support has been included since the very beginning of FASP. We consistently improves and expands OpenMP support as multiprocessor architectures become the dominant desktop computing environment.

NOTE: By default, OpenMP is not disabled in FASP. In order to turn it on, you need to modify Makefile a little bit; see §1.5.

After you build FASP with "openmp=yes", OpenMP is turned on and the number of threads is determined by the environment variable OMP_NUM_THREADS. For example, to use 8 threads in sh/bash, you need to set:

```
$ export OMP_NUM_THREADS=8
```

Then you use 8 threads for computation.

4.2 A CUDA example

¹Official website: http://openmp.org/

4.3 The debug environment

Chapter 5

FASP for Stokes and Navier-Stokes

5.1 Block iterative methods and preconditioners

Chapter 6

FASP for Reservoir Simulations

Appendix

List of Data Structures List of Functions

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