Sparse Matrix Storage and Ordering (EE521 Report-4)

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1. Ordering test for 10x10 example

Taking the 10x10 example to test the script for ordering. The 10x10 example is shown in figure 1.1.

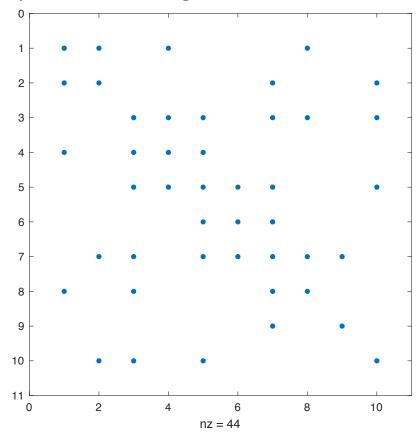


Figure 1.1 10x10 Matrix

1.1 Scheme 0

The script for scheme 0 is created as a function

'[index_re_degrees]=SchemeO(A)' shown in figure 1.2, and the ordering result applying Scheme 0 is shown in figure 1.3, which is the same as the result given in the textbook[1].

Figure 1.2 Script for Scheme 0

```
ans = 9 6 1 2 4 8 10 3 5 7
```

Figure 1.3 Ordering result applying Scheme 0

1.2 Scheme I

The script for scheme 1 is also created as a function

' [Scheme1_order]=Scheme1(A)' shown in figure1.4. In each iteration, degrees for the nodes are calculated, and the node with the least degree---'node ii' is selected to delete, which is represented by setting all the row and column elements of the node to zero. Besides, connections are built between the nodes that have a connection with 'node ii' but have no connection with each other. The ordering result applying Scheme 1 is shown in figure 1.5, which is also the same as the result given in the textbook [1].

```
function [Scheme1 order]=Scheme1(A)
% clc; clear all;
% 10 nodes example
degrees=sum(A~=0)-1; %set the start value for degrees
Scheme1 order=[];
% A ordered=A;
while max(degrees)>0
   index re degrees=[];
   k=unique(degrees);
   k index=find(k>0);
   m=length(k index);
   for i=1:m
      index re degrees=[index re degrees,find(degrees==k(k index(i)))];
   Schemel_order=[Schemel_order;index_re_degrees(1)];
   ii=index re degrees(1);
% find non-zero elements in the first of A_ordered which has the least degree
   A1 nnz=find(A(ii,:)~=0);
   if length(A1_nnz)>2
      for i=1:length(A1 nnz)-1
          for j=i+1:length(A1_nnz)
             if (A1_nnz(i)~=ii)&&(A1_nnz(j)~=ii)&&A(A1_nnz(i),
A1 nnz(j))==0
            %build connection for other nodes
                A(A1 nnz(i), A1 nnz(j))=1;
                A(A1 nnz(j), A1 nnz(i))=1;
             end
          end
      end
   end
   A(ii,:)=0; %delete the node with the least degree
   A(:,ii)=0;
   degrees=sum(A \sim = 0)-1;
end
   Scheme1 order=[Scheme1 order;index re degrees(end)];
end
```

Figure 1.4 Script for Scheme 1 ordering

```
ans =
9 6 1 10 4 2 3 5 7 8
```

Figure 1.5 Ordering result applying Scheme I

1.3 Scheme II

The script for scheme II is also created as a function

'[Scheme2_order]=Scheme2(A)' shown in figure 1.6. 'Index_fills' vector stored all the alternative nodes for ordering, and it's keep updated until all of the nodes are ordered, which is represented by all of the elements in 'Index_fills' vector are deleted. In each iteration, fills for each alternative node are calculated, and the nodes with the lowest number of fills are chosen. If the node is unique, it is the node to be deleted. In case of a tie, degrees for those nodes are calculated and the one with the lowest degree and lowest natural ordering is selected to delete. Just as in Scheme1, the row and column elements of the node to be deleted are set to zero, and, connections are built between the nodes that have a connection with the node but have no connection with each other. The ordering result applying Scheme 2 is shown in figure 1.7, which is also the same as the result given in the textbook [1].

```
function [Scheme2 order]=Scheme2(A)
% clc; clear all;
% 10 nodes example
n=length(A);
Scheme2 order=[];
index fills=(1:n);
 %% calculate fills for each node if eliminated
while ~isempty(index fills)
   m=length(index fills); %each elimination alternative is considered
   fills=zeros(m,1);
   for i=1:m
       ii=index fills(i);
      A1_nnz=find(A(ii,:)~=0);
      if length(A1 nnz)>2
          for p=1:length(A1_nnz)-1
              for q=p+1:length(A1 nnz)
                 if (A1 nnz(p)~=ii)&&(A1_nnz(q)~=ii)&&A(A1_nnz(p),
             %build connection for other nodes
A1 nnz(q) = 0
                 fills(i)=fills(i)+1;
                 end
              end
          end
       end
   end
   %% find the least fills
   k fills=unique(fills);
   index_least_fills=find(fills==k fills(1));
   if length(index_least_fills)==1
      kk=index least fills(1);
      node_eliminated=index_fills(kk);
   else
      degrees=[];
      for i=1:length(index_least_fills)
         ii=index least fills(i);
         kk=index_fills(ii); % find node number
         degrees=[degrees,sum(A(:,kk)~=0)-1];
      end
      k=unique(degrees);
      index least degrees=find(degrees==k(1));
      ii=index_least_degrees(1);
      jj=index least fills(ii);
      node_eliminated=index_fills(jj);
   end
   Scheme2_order=[Scheme2_order;node_eliminated];
   %% edges created
   A2 nnz=find(A(node eliminated,:)~=0);
   if length(A2_nnz)>2
       for i=1:length(A2 nnz)-1
          ii=node eliminated;
          for j=i+1:length(A2 nnz)
```

Figure 1.6 Script for Scheme II ordering

```
ans = 9 	 6 	 4 	 8 	 2 	 1 	 3 	 5 	 7 	 10
```

Figure 1.7 Ordering result applying Scheme II

2. Sparse storage

According to the ordering of nodes got from above calculation, the script 'Sparse_storage.m' stores all of the non-zero elements of a matrix, and obtain the corresponding vectors' FIC, FIR, NCOL, NROW, NIC, NIR', also vector b is reordered according to the new ordering. The function is

```
'[A_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,b_ordered] =Sparse storage(index re degrees,A,b)'.
```

The script 'Sparse_storage.m' is appended at the end of this report. Following matrix 'A' and vector 'b' are used for testing the script.

```
A=[11,12,13,14,15;21,22,0,0,0;31,0,33,0,0;41,0,0,44,0;51,0,0,0,55]
b= [1;2;0;4;5]
```

3. LU factorization and backward-forward substitution

3.1 Scripts for LU factorization
The function for LU factorization is

```
'[x]=LU_sparse(A_ordered,FIC,FIR,NCOL,NROW,NIC,N
IR,b)'
```

and the script is appended at the end.

Q-matrix which is also stored using sparse technique is firstly obtained through the function

'[QVALUE,QNROW, QNCOL, QNIR, QNIC, QFIR, QFIC,alpha,beta] = Crout_Sparse(A_ordered,FIC,FIR,NCOL,NROW,NIC,NIR)', and the script is 'Crout_Sparse.m'. In this script, to call an element from the 'A_ordered' vector, the function 'sparse_element' is used, as shown below in figure 3.1.

```
function[aij]=sparse_element(value,FIC,FIR,NCOL,NROW,NIC,NIR,i,j)
Index value=FIR(i);
if Index value==0 % FIR(i)=0, the i th row elements are all zeros and return
aij=0;
    aij = 0;
    return
else
    while Index value~=0 %search all non-zero elements in ith row
        if NCOL(Index value)==j
            aij=value(Index value);
            return
        else
            Index_value=NIR(Index_value);
        aij=0; % if not find a NCOL==j, then return 0
   end
end
```

Figure 3.1 Script for getting an element from a sparse matrix

To add an element into the 'Q sparse matrix', the function

'sparse_add_element' is used, and the script is appended at the end. In this script, the vectors' NROW, NCOL, VALUE, NIR, NIC, FIR, FIC' are updated. The updating of FIR and NIR is considered in the following logic:

- (1) if FIR=0, then the added Q value would be the FIR in ith row, and its next element would be 0;
- (2) if FIR \neq 0, the added Q value could locate at three kind of positions in a row, as shown below. Q is represented by the shape of triangle and 'x' represents the first and the last value in a row. In the script, how to update the FIR

and NIR vectors is considered according to these conditions.

$$\Delta x \dots \Delta \dots x\Delta$$

Similarly, the conditions for FIC and NIC are considered according to whether FIC=0; if $FIC \neq 0$, the new Q value may locate at the beginning, or the middle, or the end of a column.

3.2 Examples

3.2.1 Example 1

Ax=b; A=
$$\begin{bmatrix} 1 & 3 & 4 & 8 \\ 2 & 1 & 2 & 3 \\ 4 & 3 & 5 & 8 \\ 9 & 2 & 7 & 4 \end{bmatrix}$$
, b= $\begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$. To get the Q sparse matrix for A matrix,

and to find the solution vector x.

Applying the above scripts, following results are got:

$$x = \begin{bmatrix} -0.5 \\ -5.5 \\ 1.5 \\ 1.5 \end{bmatrix}$$

These results are exactly the same as the results given in the textbook. Thus, the program in this report for LU factorization and backward and forward substitution is valid.

3.2.2 Example 2

Determine number of fills, α , and β for the 10x10 example in different ordering, including no-ordering, scheme0-order, scheme1-order and scheme2-order separately. The script for this part is' main_alpha_beta_fills.m'

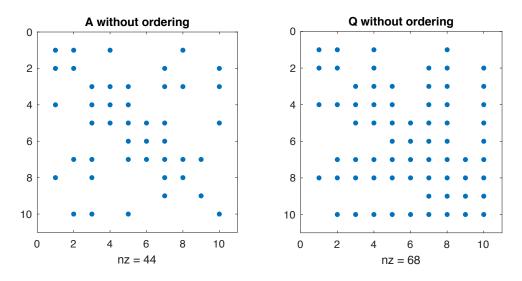


Figure 3.2 A and Q matrix without ordering Without ordering, $\alpha=134$, $\beta=68$, fills=68-44=24

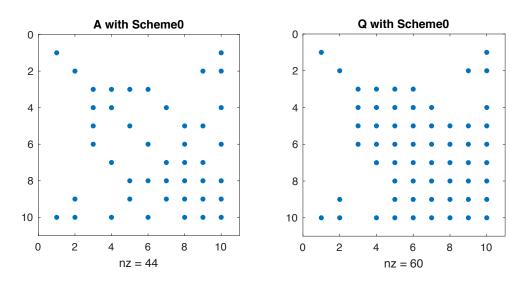


Figure 3.3 A and Q matrix with Scheme0 ordering

Applying Scheme0 ordering, $\alpha = 110$, $\beta = 60$, fills=60-44=16.

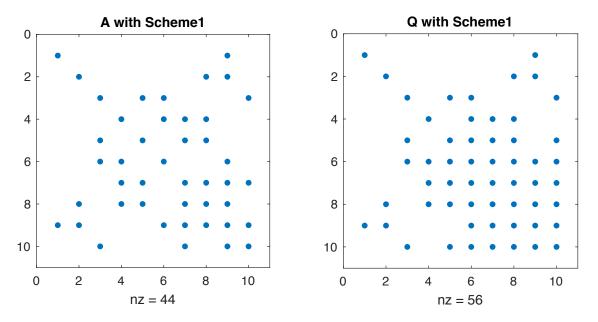


Figure 3.4 A and Q matrix with Scheme1 ordering

Applying Scheme1 ordering, $\alpha = 92$, $\beta = 56$, fills=56-44=12.

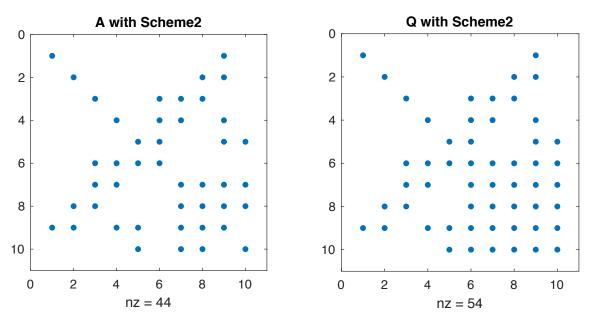


Figure 3.5 A and Q matrix with Scheme2 ordering

Applying Scheme 2 ordering, $\alpha=84$, $\beta=54$, fills=54-44=10.

As we can see, the above reordering can effectively reduce the number of fills, α , β , and thus computational effort.

4. Applying in 14-bus-system Power Flow Calculation

4.1 Modification of Script

The part that has been revised in the script of power flow calculation is as shown below:

```
43 -
44 -
            [dif_PQ]=difference_PQ(P_sch,Q_sch,P_cal,Q_cal,PQ,nPQ); % mismatches vector
45 -
            [J]=Jacobian_matrix(V_mag,P_cal,Q_cal,Y_mag,Theta, V_Delta,No_of_Buses,PQ,nPQ,B,G); %call the Jacobian matrix
            %dif_Voltage=inv(J)*dif_PQ; %get correction vector
46
47
             %% Tinney 0/1/2, so as to get the ordering of nodes
48
            [Scheme0_order]=Scheme0(J);
49
              [Scheme1_order]=Scheme1(J);
50
              [Scheme2_order]=Scheme2(J);
51
52
53 - ⇒
54
        %% Sparse storage of Jacobian matrix
            [J_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,dif_PQ_ordered]=Sparse_storage(Scheme0_order,J,dif_PQ);
              [J_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,dif_PQ_ordered]=Sparse_storage(Scheme1_order,J,dif_PQ);
[J_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,dif_PQ_ordered]=Sparse_storage(Scheme2_order,J,dif_PQ);
55
56
57
        %% LU factorization
58
59
60
            [dif_voltage_ordered]=LU_sparse(J_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,dif_PQ_ordered);
        % [dif_Voltage]=LU_factor_PQ(J,dif_PQ);
        %% get voltage vector in the original sequence
61
            {\tt dif\_Voltage(Scheme0\_order)=dif\_Voltage\_ordered;}
62 -
              dif_Voltage(Scheme1_order)=dif_Voltage_ordered;
dif_Voltage(Scheme2_order)=dif_Voltage_ordered;
```

Figure 4.1 The revising part in power flow calculation program

The power flow converges after three iterations, and the voltage results are shown in table 1.

```
Command Window

Congratulation, converge!, times of iteration=3.

>> V_result
```

Figure 4.2 Power flow calculation result

Table 1 Voltage	e comparison	between fina	il voltage and	l calculated voltag	e
-----------------	--------------	--------------	----------------	---------------------	---

V magnitude (p.u.)		V angle (degree)	
Final	Calculated	Final	Calculated
1.06	1.06	0	0
1.045	1.0450	-4.98	-4.9826
1.01	1.0100	-12.72	-12.7251
1.019	1.0177	-10.33	-10.3129
1.02	1.0195	-8.78	-8.7739

1.07	1.0700	-14.22	-14.2209
1.062	1.0615	-13.37	-13.3596
1.09	1.0900	-13.36	-13.3596
1.056	1.0559	-14.94	-14.9385
1.051	1.0510	-15.1	-15.0973
1.057	1.0569	-14.79	-14.7906
1.055	1.0552	-15.07	-15.0756
1.05	1.0504	-15.16	-15.1563
1.036	1.0355	-16.04	-16.0336

4.2 Alpha, Beta and Fills

Here, the Jacobian matrix got after power flow convergence and its corresponding Q matrix are used to calculate the number of α , β and fills. The results before ordering and after Scheme0 ordering, Scheme1 ordering, Scheme2 ordering are shown below:

Without ordering, $\alpha=1726$, $\beta=348$, fills=348-146=202, as shown in figure4.3.

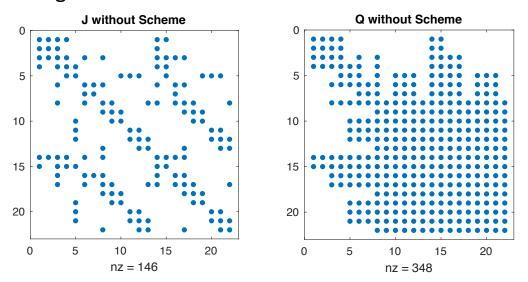


Figure 4.3 J and Q matrix without ordering

With Scheme 0, $\alpha=338$, $\beta=166$, fills=166-146=20, as shown in figure4.4.

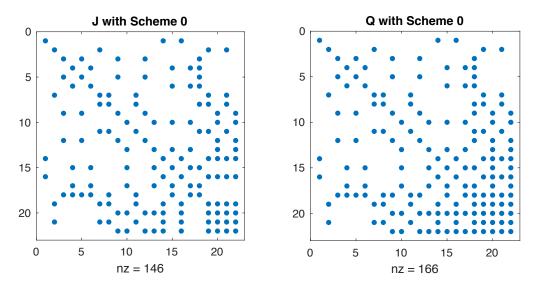


Figure 4.4 J and Q matrix with Scheme 0

With Scheme 1, $\alpha=320$, $\beta=162$, fills=162-146=16, as shown in figure4.5.

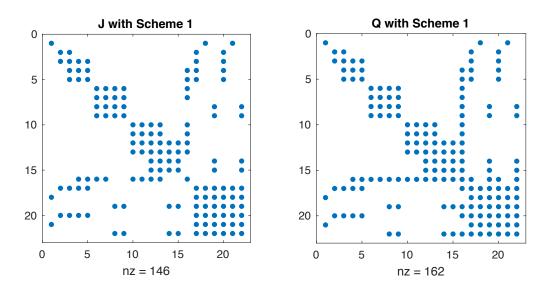


Figure 4.5 J and Q matrix with Scheme 1

With Scheme 2, $\alpha=320$, $\beta=162$, fills=162-146=16, as shown in figure 4.6.

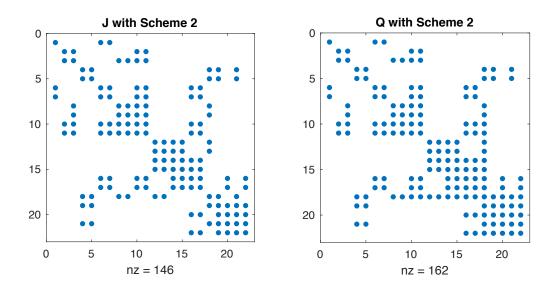


Figure 4.6 J and Q matrix with Scheme 2

As we can see, ordering of Jacobian matrix reduces the number of α , β , and fills effectively, which means a save of calculation effort. But compared with Scheme 1, Scheme 2 does not make much improvement.

5. Reference

[1] Mariesa L. Crow. Computational Methods for Electric Power Systems, 3^{rd} edition. CRC Press, 2015.

6. APPENDIX

end

6.1 Sparse_storage.m

```
function
[A ordered, FIC, FIR, NCOL, NROW, NIC, NIR, b ordered] = Sparse storage(index re degre
es, A,b)
% clc; clear all;
% A=[11 12 13 14 15;21 22 0 0 0;31 0 33 0 0;41 0 0 44 0;51 0 0 0 55];
% b=[1;2;0;4;5];
% A=[1 3 4 8;2 1 2 3;4 3 5 8;9 2 7 4];
% b=[1;1;1;1];
% [index re degrees]=Scheme0(A);
%% storage the matrix using sparse technique
A ordered=[]; % the non zero elements in A matrix
% b ordered=[];
n=length(A);
NROW=[];
NCOL=[];
for i=1:n
    ii=index re degrees(i);
    for j=1:n
        jj=index_re_degrees(j);
        if A(ii,jj)~=0
            A ordered=[A ordered; A(ii,jj)];
            NROW=[NROW;i];
            NCOL=[NCOL; j];
        end
    end
end
nnz=length(A ordered);
NIR=zeros(nnz,1);
NIC=zeros(nnz,1);
for i=1:nnz-1
    if NROW(i+1)==NROW(i)
       NIR(i)=i+1;
    end
end
for i=1:nnz-1
    for j=i+1:nnz
        if NCOL(j)==NCOL(i)
            NIC(i)=j;
            break
        end
    end
end
FIR=zeros(n,1);
FIC=zeros(n,1);
for i=1:n
    for j=1:nnz
        if NROW(j)==i
        FIR(i)=j;
        break
        end
```

```
end
for i=1:n
    for j=1:nnz
        if NCOL(j)==i
        FIC(i)=j;
        break
        end
    end
end
%% order b vector
b ordered=[];
for i=1:n
    ii=index re degrees(i);
    b ordered=[b ordered; b(ii)];
end
end
6.2 LU Sparse.m
function [x]=LU sparse(A ordered, FIC, FIR, NCOL, NROW, NIC, NIR, b)
 [QVALUE, QNROW, QNCOL, QNIR, QNIC, QFIR, QFIC, alpha, beta] =
Crout Sparse(A ordered, FIC, FIR, NCOL, NROW, NIC, NIR);
n=length(QFIR);
%% get vector y by forward substitution
y=zeros(n,1);
for k=1:n
    y_1=0;
    for j=1:k-1
        [Q kj]=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,k,j);
        y_1 = y_1 + Q_k j * y(j);
    end
    [Q kk]=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,k,k);
    y(k)=(b(k)-y_1)/Q_kk;
end
%% get the solution vector x by backward substitution
x=zeros(n,1);
for k=n:-1:1
    x_1=0;
    for j=k+1:n
         [Q kj]=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,k,j);
         x 1=x 1+Q kj*x(j);
    end
    x(k)=y(k)-x_1;
end
end
6.3 Crout_Sparse.m
function [QVALUE,QNROW, QNCOL, QNIR, QNIC, QFIR, QFIC,alpha,beta] =
Crout Sparse(A ordered,FIC,FIR,NCOL,NROW,NIC,NIR)
n=length(FIC); % get the dimention of A matrix
QNROW=[];
QNCOL=[];
QVALUE=[];
QNIR=[];
QNIC=[];
```

```
QFIR=zeros(1,n);
QFIC=zeros(1,n);
%% to calculate alpha
alpha col=zeros(1,n);
alpha_row=zeros(1,n);
alpha=0;
% elements of jth column in Q matrix
for j=1:n
    for k=j:n
[A_ordered_kj]=sparse_element(A_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,k,j); %
call an element in A ordered
        Qtemp kj=0;
        for i=1:j-1
            Q ki=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,k,i);
            Q ij=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,i,j);
            Qtemp_kj=Qtemp_kj+Q_ki*Q_ij;
        end
        Q kj=A ordered kj-Qtemp kj;
        if Q kj\sim=0
            [QNROW, QNCOL, QVALUE, QNIR, QNIC, QFIR, QFIC] =
sparse_add_element(Q_kj, k, j, QNROW, QNCOL, QVALUE, QNIR, QNIC, QFIR, QFIC);
            alpha col(j)=alpha col(j)+1;
        end
    end
    % elements of jth row in Q matrix
    Q jj=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,j,j);
    if Q_jj~=0
        for k=j+1:n
            Qtemp jk=0;
[A_ordered_jk]=sparse_element(A_ordered,FIC,FIR,NCOL,NROW,NIC,NIR,j,k);
            for i=1:j-1
Q_ji=sparse_element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,j,i);
Q ik=sparse element(QVALUE,QFIC,QFIR,QNCOL,QNROW,QNIC,QNIR,i,k);
                Qtemp jk=Qtemp jk+Q ji*Q ik;
            end
            Q_jk=(A_ordered_jk-Qtemp_jk)/Q_jj;
            if Q jk\sim=0
            [QNROW, QNCOL, QVALUE, QNIR, QNIC, QFIR, QFIC] =
sparse_add_element(Q_jk, j,k, QNROW, QNCOL, QVALUE, QNIR, QNIC, QFIR, QFIC);
            alpha row(j)=alpha row(j)+1;
            end
        end
    end
end
%% calculate alpha and beta
for j=1:n
    alpha=alpha+alpha_col(j)*alpha_row(j);
beta=length(QVALUE);
end
```

6.4 Sparse add element.m

```
function [NROW, NCOL, VALUE, NIR, NIC, FIR, FIC] =
sparse_add_element(aij,i,j, NROW, NCOL, VALUE, NIR, NIC, FIR, FIC)
% %% for test this script
% clc; clear all;
% A=[1 3 4 8;2 1 2 3;4 3 5 8;9 2 7 4];
% % b=[1;1;1;1];
% [VALUE,FIC,FIR,NCOL,NROW,NIC,NIR]=Scheme0 storage(A)
%% add elements to VALUE, NROW, NCOL
n VALUE=length(VALUE);
VALUE=[VALUE;aij];
NROW=[NROW;i];
NCOL=[NCOL; j];
num aij=n VALUE+1; % the number of aij in VALUE vector
index R=FIR(i);
index C=FIC(j);
%% update FIR,NIR
if FIR(i)==0 %originally, all of the elements in ith row are zero, then aij
would be the first element in ith row
    FIR(i)=num_aij;
    NIR(num aij)=0;
else %FIR(i)~=0
    if j<NCOL(index R) % aij locates at the left side of FIR(i)</pre>
        FIR(i)=num_aij;
        NIR(num_aij)=index_R;
    else %j>NCOL(index R)
    while index_R~=0 % loop until 'index=the last element of ith row'
        if NIR(index_R) == 0 % index_R points to the last element of ith row
            NIR(index R)=num aij;
            NIR(num aij)=0;
            break
        elseif (NCOL(index R)<j)&&(j<NCOL(NIR(index R))) %aij locates between
two non-zero elements
            NIR(num aij)=NIR(index R);
            NIR(index R)=num aij;
            break
        end
            index R=NIR(index R);
    end
    end
end
%% update FIC NIC
if FIC(j)==0 %originally, all of the elements in jth row are zero, then aij
would be the first element in jth column
    FIC(j)=num aij;
    NIC(num aij)=0;
else %FIC(j)~=0
    if i<NROW(index C) % aij locates above of FIC(i)</pre>
        FIC(j)=num aij;
        NIC(num aij)=index_C;
    else %i>NROW(index C)
    while index C~=0 % loop until 'index=the last element of jth column'
        if NIC(index C) == 0 %index C points to the last element of jth column
            NIC(index C)=num aij;
            NIC(num aij)=0;
            break
```