

Data: a CSR matrix, a vector, a guess of the solution, tolerance

Result: solution of a CSR matrix vector equation

initialize u_0 ;

$r_0 = b - A u_0$;

$L2normr0 = L2norm(r_0)$;

$p_0 = r_0$;

$niter = 0$;

while ($niter < nitermax$) **do**

$niter = niter + 1$;

$alpha = (r_n^T r_n) / (p_n^T A p_n)$;

$u_{n+1} = u_n + alpha_n p_n$;

$r_{n+1} = r_n - alpha_n A p_n$;

if ($L2normr / L2norm0 < threshold$) **then**

break;

end

$beta_n = (r_{n+1}^T r_{n+1}) / (r_n^T r_n)$;

$p_{n+1} = r_{n+1} + beta_n p_n$;

end

Algorithm 1: Conjugate Gradient pseudo-code

In the implementation of CGSolver, I used 5 different functions which I defined in `matvecops.cpp`

L2norm – This was used to calculate the L2-norm of a vector.

dotProduct – This was used to calculate the dot product of two vectors.

matVecProduct – This was used to calculate the matrix vector product of a CSR matrix and a vector.

scalVecProduct – This was used to calculate the product of a vector and a scalar.

sum2Vec – This was used to get the sum of two vectors.

The use of these five functions greatly reduced the length of my code and made debugging easier.