# StarNEig Library

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### 1 Introduction

StarNEig library aims to provide a full suite of algorithms for solving **non-symmetric** (generalized) eigenvalue problems. The library is built on top of the *StarPU* runtime system and targets both shared memory and distributed memory machines. Some components of the library support GPUs.

The four main components of the library are:

- Hessenberg(-triangular) reduction: A dense matrix (or a dense matrix pencil) is reduced to upper Hessenberg (or Hessenberg-triangular) form.
- **Schur reduction**: A upper Hessenberg matrix (or a Hessenberg-triangular matrix pencil) is reduced to (generalized) Schur form. The (generalized) eigenvalues can be determined from the diagonal blocks.
- **Eigenvalue reordering**: Reorders a user-selected set of (generalized) eigenvalues to the upper left corner of an updated (generalized) Schur form.
- Eigenvectors: Computes (generalized) eigenvectors for a user-selected set of (generalized) eigenvalues.

The library has been developed as a part of the NLAFET project. The project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No. 671633. Support has also been received from eSSENCE, a collaborative e-Science programme funded by the Swedish Government via the Swedish Research Council (VR).

### **Current status**

The library is currently in a beta state and only real arithmetic is supported. In addition, some interface functions are implemented as LAPACK and ScaLAPACK wrappers.

Current status with standard eigenvalue problems:

Component	Shared memory	Distributed memory	Accelerators (GPUs)
Hessenberg reduction	Complete	ScaLAPACK wrapper	Single GPU
Schur reduction	Complete	Experimental	Experimental
Eigenvalue reordering	Complete	Complete	Experimental
Eigenvectors	Complete	Waiting integration	Not planned

		***			
Current	status v	vith aene	eralized e	eidenvalue	problems:

Component	Shared memory	Distributed memory	Accelerators (GPUs)
Hessenberg-triangular reduction	LAPACK wrapper / Planned	ScaLAPACK wrapper	Not planned
Generalized Schur reduction	Complete	Experimental	Experimental
Generalized eigenvalue re- ordering	Complete	Complete	Experimental
Generalized eigenvectors	Complete	Waiting integration	Not planned

### Known problems

- Some older OpenMPI versions (pre summer 2017, e.g. <= 2.1.1) have a bug that might lead to a segmentation fault during a parallel AED.
- · OpenBLAS version 0.3.1 has a bug that might lead to an incorrect result.
- OpenBLAS versions 0.3.3-0.3.5 and MKL 2018.3.222 might lead to poor scalability.
- StarPU versions 1.2.4 1.2.6 and some StarPU 1.3 snapshots cause poor CUDA performance. The problem can be fixed by compiling StarPU with --disable-cuda-memcpy-peer. It is possible that newer version are also effected by this problem.
- STARPU\_LIMIT\_CUDA\_MEM environmental variable may fix some GPU related memory allocation problems. For example, if the GPU has 6 GB of memory, then setting STARPU\_LIMIT\_CUDA\_MEM=5500 might help.
- The library has an unsolved memory leak problem with OpenMPI. Only large problem sizes are effected. It is
  not known whether this problem is related to StarNEig, StarPU, OpenMPI or something else. A memory leak
  is sometimes accompanied by the following warning:

```
mpool.c:38 UCX WARN object 0x2652000 was not returned to mpool ucp_requests
```

The problem is known to occur with PMIx 2.2.1, UCX 1.5.0, OpenMPI 3.1.3, and StarPU 1.2.8.

- If the GPU support is enabled, then the starneig\_SEP\_SM\_Hessenberg() interface function cannot always handle problems that do not fit into GPU's memory. The cause of this problem is is not known.
- The outputs of the starneig\_GEP\_SM\_Schur() and starneig\_GEP\_DM\_Schur() interface functions are not in the so-called standard format. It is possible that some diagonal entries in the right-hand side output matrix are negative. This will be fixed in the next version of the library.
- The starneig\_GEP\_SM\_Eigenvectors() interface function may scale the input matrices. This will be fixed in the next version of the library.

### The standard eigenvalue problem

Given a square matrix A of size  $n \times n$ , the standard eigenvalue problem (SEP) consists of finding eigenvalues  $\lambda_i \in \mathbb{C}$  and associated eigenvectors  $0 \neq v_i \in \mathbb{C}^n$  such that

$$Av_i = \lambda_i v_i$$
, for  $i = 1, 2, \dots, n$ .

The eigenvalues are the n (potentially complex) roots of the polynomial  $\det(A - \lambda I) = 0$  of degree n. There is often a full set of n linearly independent eigenvectors, but if there are *multiple* eigenvalues (i.e., if  $\lambda_i = \lambda_j$  for some  $i \neq j$ ) then there might not be a full set of independent eigenvectors.

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### Reduction to Hessenberg form

The dense matrix A is condensed to Hessenberg form by computing a Hessenberg decomposition

$$A = Q_1 H Q_1^H,$$

where  $Q_1$  is unitary and H is upper Hessenberg. This is done in order to greatly accelerate the subsequent computation of a Schur decomposition since when working on H of size  $n \times n$ , the amount of work in each iteration of the QR algorithm is reduced from  $\mathcal{O}(n^3)$  to  $\mathcal{O}(n^2)$  flops.

**Reduction to Schur form** 

Starting from the Hessenberg matrix H we compute a Schur decomposition

$$H = Q_2 S Q_2^H,$$

where  $Q_2$  is unitary and S is upper triangular. The eigenvalues of A can now be determined as they appear on the diagonal of S, i.e.,  $\lambda_i=s_{ii}$ . For real matrices there is a similar decomposition known as the *real Schur decomposition* 

$$H = Q_2 S Q_2^T$$

where  $Q_2$  is orthogonal and S is upper quasi-triangular with  $1 \times 1$  and  $2 \times 2$  blocks on the diagonal. The  $1 \times 1$  blocks correspond to the real eigenvalues and each  $2 \times 2$  block corresponds to a pair of complex conjugate eigenvalues.

Eigenvalue reordering and invariant subspaces

Given a subset consisting of  $m \leq n$  of the eigenvalues, we can *reorder the eigenvalues* on the diagonal of the Schur form by constructing a unitary matrix  $Q_3$  such that

$$S = Q_3 \begin{bmatrix} \hat{S}_{11} & \hat{S}_{12} \\ 0 & \hat{S}_{22} \end{bmatrix} Q_3^H$$

and the eigenvalues of the  $m \times m$  block  $\hat{S}_{11}$  are the selected eigenvalues. The first m columns of  $Q_3$  span an invariant subspace associated with the selected eigenvalues.

Computation of eigenvectors

Given a subset consisting of  $m \leq n$  of the eigenvalues  $\lambda_i$  for  $i=1,2,\ldots,m$  and a Schur decomposition  $A=QSQ^H$ , we can compute for each  $\lambda_i$  an eigenvector  $v_i \neq 0$  such that  $Av_i = \lambda_i v_i$  by first computing an eigenvector  $w_i$  of S and then transform it back to the original basis by pre-multiplication with Q.

The generalized eigenvalue problem

Given a square matrix pencil  $A-\lambda B$ , where  $A,B\in\mathbb{C}^{n\times n}$ , the generalized eigenvalue problem (GEP) consists of finding generalized eigenvalues  $\lambda_i\in\mathbb{C}$  and associated generalized eigenvectors  $0\neq v_i\in\mathbb{C}^n$  such that

$$Av_i = \lambda_i Bv_i$$
, for  $i = 1, 2, \dots, n$ .

The eigenvalues are the n (potentially complex) roots of the polynomial  $\det(A - \lambda B) = 0$  of degree n. There is often a full set of n linearly independent generalized eigenvectors, but if there are *multiple eigenvalues* (i.e., if  $\lambda_i = \lambda_j$  for some  $i \neq j$ ) then there might not be a full set of independent eigenvectors.

At least in principle, a GEP can be transformed into a SEP provided that B is invertible, since

$$Av = \lambda Bv \Leftrightarrow (B^{-1}A)v = \lambda v.$$

However, in finite precision arithmetic this practice is not recommended.

Reduction to Hessenberg-triangular form

The dense matrix pair (A,B) is condensed to  $\mbox{\it Hessenberg-triangular form}$  by computing a  $\mbox{\it Hessenberg-triangular decomposition}$ 

 $A = Q_1 H Z_1^H, \quad B = Q_1 Y Z_1^H,$ 

where  $Q_1, Z_1$  are unitary, H is upper Hessenberg, and Y is upper triangular. This is done in order to greatly accelerate the subsequent computation of a generalized Schur decomposition.

Reduction to generalized Schur form

Starting from the Hessenberg-triangular pencil  $H - \lambda Y$  we compute a generalized Schur decomposition

$$H = Q_2 S Z_2^H, \quad Y = Q_2 T Z_2^H,$$

where  $Q_2,Z_2$  are unitary and S,T are upper triangular. The eigenvalues of  $A-\lambda B$  can now be determined from the diagonal element pairs  $(s_{ii},t_{ii})$ , i.e.,  $\lambda_i=s_{ii}/t_{ii}$  (if  $t_{ii}\neq 0$ ). If  $s_{ii}\neq 0$  and  $t_{ii}=0$ , then  $\lambda_i=\infty$  is an infinite eigenvalue of the matrix pair (S,T). (If both  $s_{ii}=0$  and  $t_{ii}=0$  for some i, then the pencil is singular and the eigenvalues are undetermined; all complex numbers are eigenvalues). For real matrix pairs there is a similar decomposition known as the real generalized Schur decomposition

$$H = Q_2 S Z_2^T, \quad Y = Q_2 T Z_2^T,$$

where  $Q_2, Z_2$  are orthogonal, S is upper quasi-triangular with  $1 \times 1$  and  $2 \times 2$  blocks on the diagonal, and T is upper triangular. The  $1 \times 1$  blocks on the diagonal of  $S - \lambda T$  correspond to the real generalized eigenvalues and each  $2 \times 2$  block corresponds to a pair of complex conjugate generalized eigenvalues.

Eigenvalue reordering and deflating subspaces

Given a subset consisting of  $m \le n$  of the generalized eigenvalues, we can *reorder the generalized eigenvalues* on the diagonal of the generalized Schur form by constructing unitary matrices  $Q_3$  and  $Z_3$  such that

$$S - \lambda T = Q_3 \begin{bmatrix} \hat{S}_{11} - \lambda \hat{T}_{11} & \hat{S}_{12} - \lambda \hat{T}_{12} \\ 0 & \hat{S}_{22} - \lambda \hat{T}_{22} \end{bmatrix} Z_3^H$$

and the eigenvalues of the  $m \times m$  block pencil  $\hat{S}_{11} - \lambda \hat{T}_{11}$  are the selected generalized eigenvalues. The first m columns of  $Z_3$  spans a right *deflating subspace* associated with the selected generalized eigenvalues.

Computation of generalized eigenvectors

Given a subset consisting of  $m \leq n$  of the eigenvalues  $\lambda_i$  for  $i=1,2,\ldots,m$  and a generalized Schur decomposition  $A-\lambda B=Q(S-\lambda T)Z^H$ , we can compute for each  $\lambda_i$  a *generalized eigenvector*  $v_i \neq 0$  such that  $Av_i=\lambda_i Bv_i$  by first computing a generalized eigenvector  $w_i$  of  $S-\lambda_i T$  and then transform it back to the original basis by pre-multiplication with Z.

### 2 Installation

**Documentation** 

The user manual can be generated independently from the rest of the library.

Documentation dependencies:

· CMake 3.3 or newer

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- Doxygen
- · Latex + pdflatex

It is recommended that a user builds the documentation in a separate build directory:

```
$ cd path_to_the_root_directory/
$ mkdir build_doc
$ cd build_doc/
$ cmake ../doc/
$ make
```

The PDF documentation is copied to build\_doc/starneig\_manual.pdf. The HTML documentation is available at build\_doc/html directory.

# Dependencies

Library dependencies:

- · Linux (not tested in Window or Mac OS X)
- · CMake 3.3 or newer
- Portable Hardware Locality (hwloc)
- Starpu 1.2 or 1.3 (newer versions require minor changes to src/CMakeLists.txt; SUPPORTED\_ST↔ ARPU)
- BLAS (preferably a multi-threaded variant that has an option to change the thread count)
- LAPACK
- · MPI (optional)
- · CUDA (optional)
- · ScaLAPACK (optional)

Test program and example code dependencies:

- · pkg-config
- GNU Scientific Library (optional)
- · MAGMA (optional)

#### StarPU 1.2.8 installation

- 1. Download StarPU 1.2.8 (or newer) from http://starpu.gforge.inria.fr/files/
- 2. Unzip the package and create/enter directory starpu-1.2.8/build
- 3. Configure: \$ ../configure
- 4. Compile: \$ make
- 5. Install: \$ sudo make install

The default installation path is /usr/local but this can be changed during the configuration phase (\$ ../configure --prefix=...). It is something necessary to append the CPATH, LIBRARY\_PATH, and LD\_LIBRARY\_PATH environmental variables by adding the following to  $\sim$ /.profile:

```
export CPATH=$CPATH:/usr/local/include/
export LIBRARY_PATH=$LIBRARY_PATH:/usr/local/lib/
export LD_LIBRARY_PATH=$LD_LIBRARY_PATH:/usr/local/lib/
```

See the StarPU handbook for further instructions: http://starpu.gforge.inria.fr/doc/html/← BuildingAndInstallingStarPU.html

#### Configuration

It is recommended that a user builds the library in a separate build directory:

```
$ cd path_to_the_root_directory/
$ mkdir build
$ cd build
```

The library is configured with the cmake command. In most cases, it is not necessary to give this command any additional arguments:

```
$ cmake ../
...
-- Configuring done
-- Generating done
-- Build files have been written to: /.../build
```

However, the library can be customized with various options. For example, the example codes and documentation generation can be enabled by setting the STARNEIG\_ENABLE\_EXAMPLES and STARNEIG\_ENABLE\_DOCS options:

```
$ cmake -DSTARNEIG_ENABLE_EXAMPLES=ON -DSTARNEIG_ENABLE_DOCS=ON ../
```

The installation path can be changed during the configuration phase:

```
$ cmake -DCMAKE_INSTALL_PREFIX=/path/to/somewhere/ ../
```

#### Remarks

It may sometimes be necessary to compile CUDA source files with a different compiler than what <code>cmake</code> uses by default. For example, some CUDA version do not support GCC compilers that are newer than GCC 5 release series. In that case <code>cmake</code> can be configured to use GCC 5:

```
$ cmake -DCUDA_HOST_COMPILER=/usr/bin/gcc-5 -DCUDA_PROPAGATE_HOST_FLAGS=OFF ../
```

List of StarNEig library specific configuration options:

- STARNEIG\_ENABLE\_OPTIMIZATION: Enables compiler optimizations (ON by default).
- STARNEIG\_ENABLE\_EXAMPLES: Enables examples (OFF by default).
- STARNEIG\_ENABLE\_DOCS: Enables documentation generation (OFF by default).
- STARNEIG\_ENABLE\_TESTS:: Enables test program (ON by default).
- STARNEIG\_ENABLE\_FULL\_TESTS: Enables additional tests (OFF by default).
- STARNEIG\_ENABLE\_REFERENCE: : Enables reference MPI implementations (OFF by default).
- STARNEIG\_DISABLE\_MPI: Explicitly disables the MPI support even when the system would support it (OFF by default).
- STARNEIG\_DISABLE\_CUDA: Explicitly disables the CUDA support even when the system would support it (OFF by default).
- STARNEIG\_DISABLE\_BLACS: Explicitly disables the ScaLAPACK/BLACS support even when the system would support it (OFF by default).

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- STARNEIG\_ENABLE\_MESSAGES: Enable basic verbose messages (ON by default).
- STARNEIG\_ENABLE\_VERBOSE: Enable additional verbose messages (OFF by default).
- STARNEIG\_ENABLE\_SANITY\_CHECKS: Enables additional satiny checks. These checks are very expensive and should not be enabled unless absolutely necessary (OFF by default).
- STARNEIG\_ENABLE\_PRUNING: Enable task graph pruning (ON by default).
- STARNEIG\_ENABLE\_MRM: Enable multiple linear regression performance models (OFF by default).
- STARNEIG\_ENABLE\_CUDA\_REORDER\_WINDOW: Enable CUDA-based reorder\_window codelet (OFF by default).
- STARNEIG\_ENABLE\_AED\_PARALLEL\_HESSENBERG: Enable parallel Hessenberg reduction during AED (OFF by default).
- STARNEIG\_ENABLE\_INTEGER\_SCALING: Enable integer-based scaling factors (ON by default).

The following **environmental variables** can be used to configure the used libraries:

- BLAS\_LIBRARIES: BLAS library.
- LAPACK\_LIBRARIES: LAPACK library.
- HWLOC\_LIBRARIES: Portable Hardware Locality (hwloc) library.
- MPI\_LIBRARIES: C MPI library.
- MPI\_Fortran\_LIBRARIES: Fortran MPI library.
- SCALAPACK\_LIBRARIES: ScaLAPACK library.
- BLACS\_LIBRARIES: BLACS library.
- STARPU\_LIBRARIES\_BASE: StarPU library.
- STARPU\_LIBRARIES\_MPI: StarPU-MPI library.
- GSL\_LIBRARIES: GNU Scientific Library.
- MAGMA\_LIBRARIES: MAGMA library.
- MISC\_LIBRARIES: Miscellaneous libraries.

For example, if a user has a custom build ATLAS BLAS library and a matching LAPACK library that are not detected by the build system, then the user might define BLAS\_LIBRARIES=/usr/local/atlas/lib/libsatlas.so and LAPACK\_LIBRARIES=/usr/local/atlas/lib/liblapack.so before calling cmake.

The following environmental variables can be used to configure include paths for the used libraries:

- OMP\_INCLUDE\_PATH: OpenMP include path.
- BLAS\_INCLUDE\_PATH: BLAS include path.
- MKL\_INCLUDE\_PATH: MKL include path.
- HWLOC\_INCLUDE\_PATH: Portable Hardware Locality (hwloc) include path.
- MPI\_INCLUDE\_PATH: MPI include path.
- STARPU\_INCLUDE\_PATH: StarPU include path.
- GSL\_INCLUDE\_PATH: GNU Scientific Library include path.
- MAGMA\_INCLUDE\_PATH: MAGMA include path.
- MISC\_INCLUDE\_PATH: Miscellaneous include paths.

### Compile

The library (and other components) are compiled with the make command:

```
$ make
Scanning dependencies of target starneig
[ 1%] Building C object src/CMakeFiles/starneig.dir/common/combined.c.o
[ 2%] Building C object src/CMakeFiles/starneig.dir/common/common.c.o
...
```

#### Test

The automated tests can be executed as follows:

Some eigenvalue reordering related tests may randomly fail. This is more common with the generalized eigenvalue reordering problem. In all observed cases, these failures were related to ill-conditioned problems and/or a too tight failure threshold (i.e., they were false positives). The STARNEIG\_ENABLE\_FULL\_TESTS cmake option can be used to enable additional tests.

### Install

The library and the related header files are installed by executing:

```
$ sudo make install
```

This also installs starneig.pc configuration file.

# 3 Initialization and shutdown

The initialization and shutdown interface functions can be found from the starneig/node.h header file. The library provides separate header files for shared memory (starneig/sep\_sm.h, starneig/gep\_sm.h) and distributed memory (starneig/sep\_dm.h, starneig/gep\_dm.h). However, a user may simply include all header files as follows:

```
#include <starneig/starneig.h>
```

Certain header files and interface functions exist only when the library is compiled with MPI and ScaLAPACK / BLACS support. The configuration of the installed library can be found from the starneig/configuration.h header file. See module Library configuration for further information.

Each node must call the starneig\_node\_init() interface function to initialize the library and the starneig\_node\_
finalize() interface function to shutdown the library:

```
starneig_node_init(cores, gpus, flags);
...
starneig_node_finalize();
```

The starneig\_node\_init() interface function initializes StarPU (and cuBLAS) and pauses all worker threads. The cores argument specifies the total number of used CPU cores. In distributed memory mode, one of these C $\leftarrow$ PU cores is automatically allocated for the StarPU-MPI communication thread. The gpus argument specifies the total number of used GPUs. One or more CPU cores are automatically allocated for GPU devices. The flags (starneig\_flag\_t) argument can provide additional configuration information.

A node can also be configured with default values:

```
starneig_node_init(-1, -1, STARNEIG_DEFAULT);
```

This tells the library to use all available CPU cores and GPUs. See module Intra-node execution environment for further information.

Most interface functions return one of the following values:

- STARNEIG\_SUCCESS (0): The interface function was executed successfully.
- A negative number -i: The i'th interface function argument was invalid.
- A positive number i: The interface function encountered an error or a warning was raised. See module Error codes for further information.

All return values (starneig\_error\_t) are defined in the starneig/error.h header file.

### Remarks

The library may call the exit() and abort() functions if an interface function encounters a fatal error from which it cannot recover.

The StarPU performance models must be calibrated before the software can function efficiently on heterogeneous platforms (CPUs + GPUs). The calibration is triggered automatically if the models are not calibrated well enough for a given problem size. This may impact the execution time negatively during the first run. Please see the StarPU handbook for further information: http://starpu.gforge.inria.← fr/doc/html/Scheduling.html

# 4 Distributed memory

The STARNEIG\_HINT\_DM initialization flag tells the library to configure itself for distributed memory computation. The flag is indented to be only a hint and the library will automatically reconfigure itself for the correct computation mode. A user is allowed to mix shared memory and distributed memory functions without reninitializing the library. The library is intended to be run in a **hybrid configuration** (each MPI rank is mapped to several CPU cores). Failing to do so leads to CPU core oversubscription. It is generally a good idea to map each MPI rank to a full node or a NUMA island / CPU socket:

```
# OpenMPI / one rank per node:
$ mpirun -n RANKS --map-by ppr:1:node --bind-to none ...
# OpenMPI / one rank per socket:
$ mpirun -n RANKS --map-by ppr:1:socket --bind-to socket ...
# Intel MPI / one rank per node:
$ mpirun -n RANKS -binding "pin=on;domain=node" ...
# Intel MPI / one rank per socket:
$ mpirun -n RANKS -binding "pin=on;domain=socket" ...
```

#### **Attention**

StarPU attempts to bind the worker threads to the available CPU cores. This may sometimes conflict with the MPI library and/or the batch system CPU core allocation. StarNEig library attempts to correct for by factoring in the CPU core binding mask. However, if neither the MPI library nor the batch system enforces such a binding mask, it is possible that several StarPU worker threads end up bound to a same CPU core. In such a situation, it is recommended that a user disables the StarPU thread binding explicitly:

```
STARPU_WORKERS_NOBIND=1 mpirun ...
```

This is particularly important when several ranks / processes are mapped to a same node.

The library assumes that the MPI library is already initialized when the starneig\_node\_init() interface function is called with the STARNEIG\_HINT\_DM flag or when the library reconfigures itself for distributed memory after a user has called a distributed memory interface function. The MPI library should be initialized either in the serialized mode:

Or in the multi-threaded mode:

A user is allowed to change the library MPI communicator with the starneig\_mpi\_set\_comm() interface function. This interface function should be called **before** the library is initialized.

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**Data distribution** 

Distributed matrices are represented using two opaque objects:

- Data distribution (starneig\_distr\_t)
- Distributed matrix (starneig\_distr\_matrix\_t)

Each matrix is divided into rectangular blocks of uniform size (excluding the last block row and column):

(0,0)	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,	6)
(1,0)	(1,1)	(1,2)	(1,3)	(1,4)	(1,5)	(1,	6)
(2,0)	(2,1)	(2,2)	(2,3)	(2,4)	(2,5)	(2,	6)
(3,0)	(3,1)	(3,2)	(3,3)	(3,4)	(3,5)	(3,	6)
(4,0)	(4,1)	(4,2)	(4,3)	(4,4)	(4,5)	(4,	6)

Figure 1 A matrix divided into rectangular blocks of uniform size.

The blocks are indexed using a two-dimensional index space. A data distribution encapsulates an arbitrary mapping from this two-dimensional block index space to the one-dimensional MPI rank space:

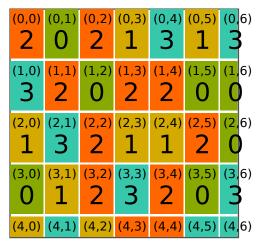


Figure 2 An example of a block mapping.

In the above example, the rank 0 owns the blocks (0,1), (1,2), (1,5), (1,6), (2,6), (3,0) and (3,5). Naturally, a data distribution can describe a two-dimensional block cyclic distribution that is very common with ScaLAPACK subroutines:

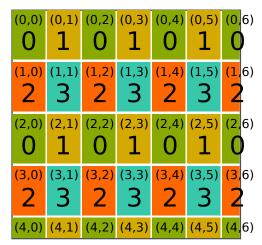


Figure 3 An example of a row-major ordered two-dimensional block cyclic mapping.

A data distribution can be created using one of the following interface functions:

- starneig\_distr\_init() creates a default distribution (row-major ordered two-dimensional block cyclic distribution with a squarish mesh).
- starneig\_distr\_init\_mesh() creates a row-major or column-major ordered two-dimensional block cyclic distribution with desired number of rows and columns in the mesh.
- starneig\_distr\_init\_func() creates an arbitrary distribution defined by a function.

#### Fox example,

would create a two-dimensional block cyclic distribution with 4 rows and 6 columns in the mesh. Alternatively, a user can create an equivalent data distribution using the starneig\_distr\_init\_func() interface function:

A data distribution is destroyed with the <a href="mailto:starneig\_distr\_destroy">starneig\_distr\_destroy</a>() interface function.

#### Remarks

Certain interface functions (starneig\_SEP\_DM\_Hessenberg(), starneig\_SEP\_DM\_Reduce(), starneig\_GEP ← \_DM\_HessenbergTriangular(), and starneig\_GEP\_DM\_Reduce()) are wrappers for / use several ScaLAPACK subroutines. The involved matrices should thus have a two-dimensional block cyclic data distribution. The library will automatically convert the matrices to a compatible format but this requires extra memory.

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#### **Distributed matrix**

A distributed matrix is created using the starneig\_distr\_matrix\_create() interface function. The function call will automatically allocate the required local resources. For example,

would create a  $m \times n$  double-precision real matrix that is distributed in a two-dimensional block cyclic fashion in  $bm \times bn$  blocks. Or,

would create a  $n \times n$  double-precision real matrix with a default data distribution (NULL argument) and a default block size (-1, -1).

#### Attention

StarNEig library is designed to use much larger distributed blocks than ScaLAPACK. Selecting a too small distributed block size will be detrimental to the performance.

A user may access the locally owned blocks using the starneig\_distr\_matrix\_get\_blocks() interface function. A distributed matrix is destroyed using the starneig\_distr\_matrix\_destroy() interface function. This will deallocate all local resources. See module Distributed Memory / Distributed matrices for further information.

#### Remarks

Certain interface functions (starneig\_SEP\_DM\_Hessenberg(), starneig\_SEP\_DM\_Reduce(), starneig\_GEP — \_\_DM\_HessenbergTriangular(), and starneig\_GEP\_DM\_Reduce()) are wrappers for / use several ScaLAPACK subroutines. The involved matrices should thus be distributed in square blocks. In addition, the ScaLAPACK subroutines usually perform better when the block size is relatively small. The library will automatically convert the matrices to a compatible format but this requires extra memory.

#### Copy, scatter and gather

An entire distributed matrix can be copied with the starneig\_distr\_matrix\_copy() interface function:

```
starneig_distr_matrix_t dA, dB;
...
starneig_distr_matrix_copy(dB, dA);
```

This copies distributed matrix dB to a distributed matrix dA. A region (submatrix) of a distributed matrix can be copied to a second distributed matrix using the starneig\_distr\_matrix\_copy\_region() interface function.

A local matrix can be converted to a "single owner" distributed matrix with the starneig\_distr\_matrix\_create\_local() interface function:

```
int owner = 0; // MPI rank that owns the local matrix
double *A; // local pointer
int ldA; // matching leading dimension
...
starneig_distr_matrix_t lA = starneig_distr_matrix_create_local(
    n, n, STARNEIG_REAL_DOUBLE, owner, A, ldA);
```

This creates a wrapper object, i.e., the pointer A and the distributed matrix 1A point to the same data on the owner node. The created distributed matrix is associated with a data distribution that indicated that the whole matrix is owned by the node owner. The used block size is  $n \times n$ .

Copying from a "single owner" distributed matrix to a distributed matrix performs a *scatter* operation and copying from a distributed matrix to a "single owner" distributed matrix performs a *gather* operation.

ScaLAPACK compatibility layer

The library provides a ScaLAPACK compatibility layer:

- BLACS contexts are encapsulated inside starneig\_blacs\_context\_t objects.
- BLACS descriptors are encapsulated inside starneig\_blacs\_descr\_t objects.

A two-dimensional block cyclic data distribution can be converted to a BLACS context and vice versa using the starneig\_distr\_to\_blacs\_context() and starneig\_blacs\_context\_to\_distr() interface functions, respectively. Similarly, a distributed matrix that uses a two-dimensional block cyclic data distribution can be converted to a BLACS descriptor (and a local buffer) and vice versa using the starneig\_distr\_matrix\_to\_blacs\_descr() and starneig\_blacs\_descr to\_distr\_matrix() interface functions, respectively. The conversion is performed in-place and a user is allowed to mix StarNEig interface functions with ScaLAPACK style subroutines/functions without reconversion.

For example,

converts a distributed matrix dA to a BLACS descriptor  $descr_a$  and a local pointer  $local_a$ . The descriptor and the local array are then fed to a ScaLAPACK subroutine. A user must make sure that the live time of the distributed matrix dA is at least as long as the live time of the matching BLACS descriptor  $descr_a$ . See modules ScaLAPACK compatibility / BLACS helpers and ScaLAPACK compatibility / BLACS matrices for further information.

# 5 Standard eigenvalue problem

The library provides 12 interface functions for the standard case:

Hessenberg reduction

Given a general matrix A, the starneig\_SEP\_SM\_Hessenberg() and starneig\_SEP\_DM\_Hessenberg() interface functions compute a Hessenberg decomposition

$$A = U * H * U^T,$$

where H is upper Hessenberg and U is orthogonal. On exit, A is overwritten by H and Q (which is an orthogonal matrix on entry) is overwritten by

$$Q \leftarrow Q * U.$$

Schur reduction

Given a Hessenberg decomposition

$$A = Q * H * Q^T,$$

of a general matrix A, the starneig\_SEP\_SM\_Schur() and starneig\_SEP\_DM\_Schur() interface functions compute a Schur decomposition

$$A = Q * (U * S * U^T) * Q^T$$

where S is upper quasi-triangular with  $1 \times 1$  and  $2 \times 2$  blocks on the diagonal (Schur matrix) and U is orthogonal. On exit, H is overwritten by S and Q is overwritten by

$$Q \leftarrow Q * U$$
.

Eigenvalue reordering

Given a Schur decomposition

$$A = Q * S * Q^T$$

of a general matrix A and a selection of eigenvalues, the starneig\_SEP\_SM\_ReorderSchur() and starneig\_SE $\leftarrow$  P\_DM\_ReorderSchur() interface functions attempt to reorder the selected eigenvalues to the top left corner of an updated Schur matrix  $\hat{S}$  by an orthogonal similarity transformation

$$A = Q * (U * \hat{S} * U^T) * Q^T.$$

On exit, S is overwritten by  $\hat{S}$  and Q is overwritten by

$$Q \leftarrow Q * U$$
.

Reordering may in rare cases fail. In such cases the output is guaranteed to be a Schur decomposition and all (if any) selected eigenvalues that are correctly placed are marked in the selection array on exit. Reordering may perturb the eigenvalues and the eigenvalues after reordering are returned.

Combined reduction to Schur form and eigenvalue reordering

Given a general matrix A, the starneig\_SEP\_SM\_Reduce() and starneig\_SEP\_DM\_Reduce() interface functions compute a (reordered) Schur decomposition

$$A = U * S * U^T,$$

where S is upper quasi-triangular with  $1 \times 1$  and  $2 \times 2$  blocks on the diagonal (Schur matrix) and U is orthogonal. Optionally, the interface functions attempt to reorder selected eigenvalues to the top left corner of the Schur matrix S.

On exit, A is overwritten by S and Q (which is an orthogonal matrix on entry) is overwritten by

$$Q \leftarrow Q * U$$
.

Reordering may in rare cases fail. In such cases the output is guaranteed to be a Schur decomposition and all (if any) selected eigenvalues that are correctly placed are marked in the selection array on exit. Reordering may perturb the eigenvalues and the eigenvalues after reordering are returned.

Eigenvectors

Given a Schur decomposition

$$A = Q * S * Q^T$$

of a general matrix A and a selection of eigenvalues, the starneig\_SEP\_SM\_Eigenvectors() and starneig\_SEP\_ $\leftarrow$  DM\_Eigenvectors() interface functions compute and return an eigenvector for each of the selected eigenvalues.

The eigenvectors are stored as columns in the output matrix X in the same order as their corresponding eigenvalues appear in the selection array. A real eigenvector is stored as a single column. The real and imaginary parts of a complex eigenvector are stored as consecutive columns.

For a selected pair of complex conjugate eigenvalues, an eigenvector is computed only for the eigenvalue with positive imaginary part. Thus, every selected eigenvalue contributes one column to the output matrix and thus the number of selected eigenvalues is equal to the number of columns of X.

Eigenvalue selection helper

Given a Schur matrix and a predicate function, the starneig\_SEP\_SM\_Select() and starneig\_SEP\_DM\_Select() interface functions conveniently generate a correct selection array and count the number of selected eigenvalues. The count is useful when allocating storage for the eigenvector matrix computed by the starneig\_SEP\_SM\_\circ} Eigenvectors() and starneig\_SEP\_DM\_Eigenvectors() interface functions.

```
// a predicate function that selects all eigenvalues that have a real
// part that is larger than a given value
static int predicate(double real, double imag, void *arg)
{
    double value = * (double *) arg;

    if (value < real)
        return 1;
    return 0;
}

void func(...)
{
    double *S; int ldS;
    ...

    double value = 0.5;
    int num_selected, *selected = malloc(n*sizeof(int));
    starneig_SEP_SM_Select(
        n, S, ldS, &predicate, &value, selected, &num_selected);
    ...
}</pre>
```

See modules Shared Memory / Standard EVP and Distributed Memory / Standard EVP for further information. See also examples sep\_sm\_full\_chain.c, sep\_dm\_full\_chain.c and sep\_sm\_eigenvectors.c.

# 6 Generalized eigenvalue problem

The library provides 12 interface functions for the generalized case:

Hessenberg-triangular reduction

Given a general matrix (A,B), the starneig\_GEP\_SM\_HessenbergTriangular() and starneig\_GEP\_DM\_ $\leftarrow$  HessenbergTriangular() interface functions compute a Hessenberg-triangular decomposition

$$(A, B) = U_1 * (H, T) * U_2^T,$$

where H is upper Hessenberg, T is upper triangular, and  $U_1$  and  $U_2$  are orthogonal. On exit, A is overwritten by H, B is overwritten by T, and Q and Z (which are orthogonal matrices on entry) are overwritten by

$$Q \leftarrow Q * U_1$$
 and  $Z \leftarrow Z * U_2$ .

**Generalized Schur reduction** 

Given a Hessenberg-triangular decomposition

$$(A,B) = Q * (H,T) * Z^T$$

of a general matrix pencil (A,B), the starneig\_GEP\_SM\_Schur() and starneig\_GEP\_DM\_Schur() interface functions function compute a generalized Schur decomposition

$$(A, B) = Q * (U_1 * (S, \hat{T}) * U_2^T) * Z^T,$$

where S is upper quasi-triangular with  $1 \times 1$  and  $2 \times 2$  blocks on the diagonal,  $\hat{T}$  is a upper triangular matrix, and  $U_1$  and  $U_2$  are orthogonal.

On exit, H is overwritten by S, T is overwritten by  $\hat{T}$ , and Q and Z are overwritten by

$$Q \leftarrow Q * U_1$$
 and  $Z \leftarrow Z * U_2$ .

The computed generalized eigenvalues are returned as a pair of values  $(\alpha, \beta)$  such that  $\alpha/\beta$  gives the actual generalized eigenvalue. The quantity  $\alpha/\beta$  may overflow.

Generalized eigenvalue reordering

Given a generalized Schur decomposition

$$(A,B) = Q * (S,T) * Z^T$$

of a general matrix pencil (A,B) and a selection of generalized eigenvalues, the starneig\_GEP\_SM\_Reorder  $\hookrightarrow$  Schur() and starneig\_GEP\_DM\_ReorderSchur() interface functions attempt to reorder the selected generalized eigenvalues to the top left corner of an updated generalized Schur decomposition by an orthogonal similarity transformation

$$(A,B) = Q * (U_1 * (\hat{S},\hat{T}) * U_2^T) * Z^T.$$

On exit, S is overwritten by  $\hat{S}$ , T is overwritten by  $\hat{T}$ , and Q and Z are overwritten by

$$Q \leftarrow Q * U_1$$
 and  $Z \leftarrow Z * U_2$ .

Reordering may in rare cases fail. In such cases the output is guaranteed to be a Schur decomposition and all (if any) selected generalized eigenvalues that are correctly placed are marked in the selection array on exit.

Reordering may perturb the generalized eigenvalues and the generalized eigenvalues after reordering are returned. The computed generalized eigenvalues are returned as a pair of values  $(\alpha,\beta)$  such that  $\alpha/\beta$  gives the actual generalized eigenvalue. The quantity  $\alpha/\beta$  may overflow.

Combined reduction to generalized Schur form and eigenvalue reordering

Given a general matrix pencil (A,B), the starneig\_GEP\_SM\_Reduce() and starneig\_GEP\_DM\_Reduce() interface functions compute a (reordered) generalized Schur decomposition

$$(A,B) = U_1 * (S,T) * U_2^T,$$

where S is upper quasi-triangular with  $1 \times 1$  and  $2 \times 2$  blocks on the diagonal, T is a upper triangular matrix, and  $U_1$  and  $U_2$  are orthogonal. Optionally, the interface functions attempt to reorder selected generalized eigenvalues to the top left corner of the generalized Schur decomposition.

On exit, A is overwritten by S, B is overwritten by T, and Q and Z (which are orthogonal matrices on entry) are overwritten by

$$Q \leftarrow Q * U_1$$
 and  $Z \leftarrow Z * U_2$ .

The computed generalized eigenvalues are returned as a pair of values  $(\alpha, \beta)$  such that  $\alpha/\beta$  gives the actual generalized eigenvalue. The quantity  $\alpha/\beta$  may overflow.

Reordering may in rare cases fail. In such cases the output is guaranteed to be a Schur-triangular decomposition and all (if any) selected generalized eigenvalues that are correctly placed are marked in the selection array on exit.

Generalized eigenvectors

Given a generalized Schur decomposition

$$(A,B) = Q * (S,T) * Z^T$$

of a general matrix pencil (A,B) and a selection of generalized eigenvalues, the starneig\_GEP\_SM\_Eigenvectors() and starneig\_GEP\_DM\_Eigenvectors() interface functions compute and return a generalized eigenvector for each of the selected generalized eigenvalues.

The generalized eigenvectors are stored as columns in the output matrix X in the same order as their corresponding generalized eigenvalues appear in the selection array. A real generalized eigenvector is stored as a single column. The real and imaginary parts of a complex generalized eigenvector are stored as consecutive columns.

For a selected pair of complex conjugate generalized eigenvalues, a generalized eigenvector is computed only for the generalized eigenvalue with positive imaginary part. Thus, every selected generalized eigenvalue contributes one column to the output matrix and thus the number of selected generalized eigenvalues is equal to the number of columns of X.

Eigenvalue selection helper

Given a Schur-triangular matrix pencil (S,T) and a predicate function, the starneig\_GEP\_SM\_Select() and starneig\_GEP\_DM\_Select() interface functions conveniently generate a correct selection array and count the number of selected generalized eigenvalues. The count is useful when allocating storage for the generalized eigenvector matrix computed by starneig\_GEP\_DM\_Eigenvectors().

```
// a predicate function that selects all finite generalized eigenvalues that
// have a real part that is larger than a given value
static int predicate(double real, double imag, double beta, void *arg)
{
    double value = * (double *) arg;

    if (beta != 0.0 && value < real/beta)
        return 1;
    return 0;
}</pre>
```

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```
void func(...)
{
    ...
    double value = 0.5;
    int num_selected, *selected = malloc(n*sizeof(int));
    starneig_GEP_SM_Select(
        n, S, ldS, T, ldT, &predicate, &value, selected, &num_selected);
    ...
}
```

See modules Shared Memory / Generalized EVP and Distributed Memory / Generalized EVP for further information. See also examples gep\_sm\_full\_chain.c, gep\_dm\_full\_chain.c and gep\_sm\_eigenvectors.c.

# 7 Expert functions

The library provides a set of configuration structures:

- starneig\_hessenberg\_conf: A configuration structure for Hessenberg reduction related expert interface functions.
- starneig\_schur\_conf : A configuration structure for Schur reduction related expert interface functions.
- starneig\_reorder\_conf : A configuration structure for eigenvalue reordering related interface functions.
- starneig\_eigenvectors\_conf: A configuration structure for eigenvector computation related interface functions.

The default parameters can generated with the following interface functions:

- starneig\_hessenberg\_init\_conf(): Generates default parameters for Hessenberg reduction related expert interface functions.
- starneig\_schur\_init\_conf(): Generates default parameters for Schur reduction related expert interface functions.
- starneig\_reorder\_init\_conf(): Generates default parameters for eigenvalue reordering related interface functions.
- starneig\_eigenvectors\_init\_conf() : Generates default parameters for eigenvector computation related interface functions.

A user is allowed to modify these default values before passing them to the expert interface function.

Only certain interface functions have expert version:

- starneig\_SEP\_SM\_Hessenberg\_expert()
- starneig\_SEP\_SM\_Schur\_expert()
- starneig\_SEP\_SM\_ReorderSchur\_expert()
- starneig\_SEP\_SM\_Eigenvectors\_expert()
- starneig\_SEP\_DM\_Schur\_expert()
- starneig\_SEP\_DM\_ReorderSchur\_expert()
- starneig\_GEP\_SM\_Schur\_expert()
- starneig\_GEP\_SM\_ReorderSchur\_expert()
- starneig\_GEP\_SM\_Eigenvectors\_expert()
- starneig\_GEP\_DM\_Schur\_expert()
- starneig\_GEP\_DM\_ReorderSchur\_expert()

See module Expert configuration structures for further information.

# 8 Test program

The test program provides an unified interface to test all software components. Most command line arguments have default values and in most cases it is not necessary to set more than a few. General usage information can be printed as follows:

```
$ ./starneig-test
Usage: ./starneig-test (options)

Global options:
    --mpi -- Enable MPI
    --mpi-mode [serialized,multiple] -- MPI mode
    --seed (num) -- Random number generator seed
    --blas-threads [(num),default] -- BLAS thread count
    --omp-threads [(num),default] -- OpenMP thread count
    --experiment (experiment) -- Experiment module

Available experiment modules:
    'hessenberg': Hessenberg reduction experiment
    'schur': Schur reduction experiment
    'reorder': Eigenvalue reordering experiment
    'eigenvectors': Eigenvectors experiment
    'full-chain': Full chain experiment
    'partial-hessenberg': Partial Hessenberg reduction experiment
```

The --mpi option enables the MPI support and --seed (num) option initializes the random number generator with a given seed. Available experiment modules are listed below the global options and the desired experiment module is selected with the --experiment (experiment) option. For example, the Hessenberg reduction specific experiment module usage information can be printed as follows:

```
$ ./starneig-test --experiment hessenberg
Usage: ./starneig-test (options)
Global options:
  --mpi -- Enable MPT
  --mpi-mode [serialized, multiple] -- MPI mode
  --seed (num) -- Random number generator seed
  --blas-threads [(num),default] -- BLAS thread count
--omp-threads [(num),default] -- OpenMP thread count
  --experiment (experiment) -- Experiment module
Available experiment modules:
     hessenberg': Hessenberg reduction experiment
    'schur' : Schur reduction experiment
    'reorder' : Eigenvalue reordering experiment
    'eigenvectors' : Eigenvectors experiment
    'full-chain' : Full chain experiment
    'partial-hessenberg' : Partial Hessenberg reduction experiment
Experiment module (hessenberg) specific options:
    -data-format (format) -- Data format
  --init (initializer) -- Initialization module
  --solver (solver) -- Solver module
  --hooks (hook:mode, ...) -- Hooks and modes
```

The overall design of the test program is modular. Each experiment module is build on *initializers*, *solvers* and *hooks*. Each experiment module contains several of each allowing a user to initialize the data in various ways and compare different solvers with each other. Each of these building blocks can be configured with various parameters. However, in most cases only the problem dimension --n (num) needs to be specified.

Hooks are used to test and validate the output of the software components. For example, --hooks hessenberg residual print option enables hooks that

- check whether the output matrix is in upper Hessenberg form,
- computes the related residuals using Frobenius norm (reported in terms of unit roundoff error) and checks that they are within the permissible limits and

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· prints the input and output matrices.

Certain general purpose initializers allow a user to read the input data from the disk (read-mtx and read-raw) and output data can be stored to the disk with a suitable hook (store-raw).

The test program supports various data formats. For example, shared memory experiments are usually performed using the pencil-local data format that stores the matrices continuously in the local main memory. Distributed memory experiments are performed using either StarNEig library specific distributed data format (pencil-starneig) and BLACS data format (pencil-starneig-blacs). The test program will detect the correct data format automatically. The test program is also is capable of converting between various data formats. The related data converter modules can be in most cases configured using additional command line arguments. For example, the distributed data formats distribute the data in sections and the section size can be set with command line arguments (--section-height (num) and --section-width (num)).

#### Performance models

The StarPU performance models must be calibrated before the software can function efficiently on heterogeneous platforms (CPUs+GPUs). The calibration is triggered automatically if the models are not calibrated well enough for a given problem size. This may impact the execution time negatively. The test program provides an easy to use solution for this problem:

```
$ ./starneig-test ... --warmup 3
```

The --warmup (number) argument causes the test program to perform a number of warm-up runs before the actual execution time measurement takes place.

Please see the StarPU handbook for further instructions: http://starpu.gforge.inria.fr/doc/html/ $\leftarrow$ Scheduling.html

### **Examples**

• Reorder a 4000 x 4000 matrix using the StarNEig implementation:

```
$ ./starneig-test --experiment reorder --n 4000
TEST: --seed 1549961762 --experiment reorder --omp-threads default --blas-threads default --data-format
       pencil-local --init default --n 4000 --complex-distr uniform --select-distr uniform --zero-ratio 0.010000
       --complex-ratio 0.500000 --select-ratio 0.350000 --solver starneig --cores default --gpus default --tile-size default --window-size default --values-per-chain default --small-window-size default --small-window-threshold
       default --update-width default --update-height default --plan default --blueprint default --hooks
       schur:normal reordering:normal residual:normal --reordering-fail-threshold 10000 --reordering-warn-threshold 100000
        --residual-fail-threshold 1000 --residual-warn-threshold 500 --repeat 1 -
INIT...
PREPARE...
PROCESS..
[starneig][message] Setting tile size to 192.
[starneig][message] Using multi-part task insertion plan.
[starneig][message] Using two-pass backward dummy blueprint.
[starneig][message] Using "rounded" window size
EXPERIMENT TIME = 1407 MS
FINALIZE...
REORDERING CHECK: Checking selected eigenvalues...
REORDERING CHECK: Checking other eigenvalues..
REORDERING CHECK: mean = 21 u, min = 0 u, max = 1954 u
|Q \sim A Q^T - A| / |A| = 47 u
|Q Q^T - I| / |I| = 33 u
TIME = 1407 MS [avg 1407 MS, cv 0.00, min 1407 MS, max 1407 MS]
NO FAILED SCHUR FORM TESTS
REORDERING CHECK (WARNINGS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (FAILS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (MEANS): [avg 21 u, cv 0.00, min 21 u, max 21 u]
REORDERING CHECK (MIN): [avg 0 u, cv 0.00, min 0 u, max 0 u]
REORDERING CHECK (MAX): [avg 1954 u, cv 0.00, min 1954 u, max 1954 u] | Q ~A Q^T - A| / |A| = [avg 47 u, cv 0.00, min 47 u, max 47 u]
|Q Q^T - I| / |I| = [avg 33 u, cv 0.00, min 33 u, max 33 u]
```

• Reorder a 4000 x 4000 matrix stencil (A,B) using the StarNEig implementation, initialize the random number generator using the seed 1480591971, fortify the matrix stencil (A,B) against failed swaps, and disable GPLIs:

```
$ ./starneig-test --experiment reorder --n 4000 --generalized --seed 1480591971 --fortify --gpus 0
TEST: --seed 1480591971 --experiment reorder --omp-threads default --blas-threads default --data-format
         pencil-local --init default --n 4000 --generalized --complex-distr uniform --select-distr uniform --zero-ratio 0.010000 --inf-ratio 0.010000 --fortify --complex-ratio 0.500000 --select-ratio 0.350000 --solver starneig --cores default --gpus 0 --tile-size default --window-size default --values-per-chain default
         --small-window-size default --small-window-threshold default --update-width default --update-height default --plan def.
         --blueprint default --hooks schur:normal reordering:normal residual:normal --reordering-fail-threshold 10000
         --reordering-warn-threshold 100000 --residual-fail-threshold 1000 --residual-warn-threshold 500 --repeat 1
         --warmup 0
INIT...
PREPARE...
PROCESS..
[starneig][message] Setting tile size to 192.
[starneig] [message] Using multi-part task insertion plan.
[starneig][message] Using two-pass backward dummy blueprint. [starneig][message] Using "rounded" window size.
EXPERIMENT TIME = 4641 MS
FINALIZE...
REORDERING CHECK: Checking selected eigenvalues...
REORDERING CHECK: Checking other eigenvalues...
REORDERING CHECK: mean = 52 u, min = 0 u, max = 912 u
|Q \sim A \ Z^T - A| / |A| = 46 \ u
|Q \sim B \ Z^T - B| / |B| = 59 \ u
|Q Q^T - I| / |I| = 41 u
|Z Z^T - I| / |I| = 43 u
IIME = 4641 MS [avg 4641 MS, cv 0.00, min 4641 MS, max 4641 MS]
NO FAILED SCHUR FORM TESTS
REORDERING CHECK (WARNINGS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (FAILS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0] REORDERING CHECK (MEANS): [avg 52 u, cv 0.00, min 52 u, max 52 u]
REORDERING CHECK (MIN): [avg 0 u, cv 0.00, min 0 u, max 0 u]
REORDERING CHECK (MAX): [avg 912 u, cv 0.00, min 912 u, max 912 u]
|Q ~A Z^T - A| / |A| = [avg 46 u, cv 0.00, min 46 u, max 46 u] |Q ~B Z^T - B| / |B| = [avg 59 u, cv 0.00, min 59 u, max 59 u] |Q Q^T - I| / |I| = [avg 41 u, cv 0.00, min 41 u, max 41 u] |Z Z^T - I| / |I| = [avg 43 u, cv 0.00, min 43 u, max 43 u]
```

Reduce a dense matrix to upper Hessenberg form, validate the output and store the output matrices to the disk:

```
$ ./starneiq-test --experiment hessenberg --n 4000 --hooks hessenberg residual store-raw --store-raw-output
       hessenberg_%s.dat
TEST: --seed 1549962246 --experiment hessenberg --omp-threads default --blas-threads default --data-format
       pencil-local --init default --n 4000 --solver starneig --cores default --gpus default --tile-size default
        --panel-width default --parallel-worker-size default --hooks hessenberg:normal residual:normal
       store-raw:normal --residual-fail-threshold 1000 --residual-warn-threshold 500 --store-raw-output hessenberg_%s.dat --re
       1 --warmup 0
TNTT...
[starneig][message] Setting tile size to 320.
[starneig][message] Setting panel width to 160.
EXPERIMENT TIME = 7283 MS
FINALIZE...
|Q ~A Q^T - A| / |A| = 12 u
|Q Q^T - I| / |I| = 8 u
WRITING TO hessenberg_A.dat...
WRITING TO hessenberg_Q.dat...
TIME = 7283 MS [avg 7283 MS, cv 0.00, min 7283 MS, max 7283 MS]
NO FAILED HESSENBERG FORM TESTS
|Q \sim A Q^T - A| / |A| = [avg 12 u, cv 0.00, min 12 u, max 12 u]
|Q Q^T - I| / |I| = [avg 8 u, cv 0.00, min 8 u, max 8 u]
```

• Read an upper Hessenberg matrix from the disk, reduce it to Schur form and set tile size to 128:

```
$ ./starneig-test --experiment schur --init read-raw --input hessenberg_%s.dat --tile-size 128
TEST: --seed 1549962455 --experiment schur --omp-threads default --blas-threads default --data-format
    pencil-local --init read-raw --input hessenberg_%s.dat --solver starneig --cores default --gpus default
    --iteration-limit default --tile-size 128 --small-limit default --aed-parallel-soft-limit default
    --aed-parallel-hard-limit default --aed-window-size default --aed-shift-count default --window-size default --shifts-padefault --update-width default --update-height default --hooks schur:normal residual:normal
```

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#### Distributed memory example

Reorder a 4000 x 4000 matrix using the StarNEig implementation, use two MPI ranks, use three CPU cores
per rank, distribute the matrix in 1024 x 1024 sections, and use tile size 256:

### Rank 0 output:

```
MPI INIT...
TEST: --mpi --mpi-mode serialized --seed 1551464108 --experiment reorder --omp-threads default
         --blas-threads default --data-format pencil-starneig-blacs --init default --n 4000 --complex-distr uniform
         --select-distr uniform --complex-ratio 0.500000 --zero-ratio 0.010000 --inf-ratio 0.010000 --select-ratio 0.350000 --data-distr default --section-height 1024 --section-width 1024 --solver starneig --cores default --gpus default --tile-size 256 --window-size default --values-per-chain default --small-window-size default
         --small-window-threshold default --update-width default --update-height default --plan default --blueprint default --h schur:normal reordering:normal residual:normal --reordering-fail-threshold 10000 --reordering-warn-threshold
         100000 --residual-fail-threshold 1000 --residual-warn-threshold 500 --repeat 1 --warmup 0
TNTT..
PREPARE...
PROCESS..
[starneig] [message] Attempting to set tile size to 256.
[starneig][message] Setting tile size to 256.
[starneig][message] Using multi-part task insertion plan.
[starneig][message] Using two-pass backward dummy blueprint. [starneig][message] Using "rounded" window size.
EXPERIMENT TIME = 1821 MS
FINALIZE...
REORDERING CHECK: Checking selected eigenvalues...
REORDERING CHECK: Checking other eigenvalues...
REORDERING CHECK: mean = 26 \text{ u}, min = 0 \text{ u}, max = 5807 \text{ u}
|Q ~A Q^T - A| / |A| = 47 u
|Q Q^T - I| / |I| = 33 u
TIME = 1821 MS [avg 1821 MS, cv 0.00, min 1821 MS, max 1821 MS]
NO FAILED SCHUR FORM TESTS
REORDERING CHECK (WARNINGS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (FAILS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (MEANS): [avg 26 u, cv 0.00, min 26 u, max 26 u] REORDERING CHECK (MIN): [avg 0 u, cv 0.00, min 0 u, max 0 u]
REORDERING CHECK (MAX): [avg 5807 u, cv 0.00, min 5807 u, max 5807 u]
|Q \sim A Q^T - A| / |A| = [avg 47 u, cv 0.00, min 47 u, max 47 u]
|Q Q^T - I| / |I| = [avg 33 u, cv 0.00, min 33 u, max 33 u]
```

### Rank 1 output:

```
MPI INIT...
THREADS: Found 3 PUs.
TEST: --mpi --mpi-mode serialized --seed 1551464108 --experiment reorder --omp-threads default
--blas-threads default --data-format pencil-starneig-blacs --init default --n 4000 --complex-distr uniform
--select-distr uniform --complex-ratio 0.500000 --zero-ratio 0.010000 --inf-ratio 0.010000 --select-ratio 0.350000
--data-distr default --section-height 1024 --section-width 1024 --solver starneig --cores default --gpus default
```

```
--tile-size 256 --window-size default --values-per-chain default --small-window-size default
        --small-window-threshold default --update-width default --update-height default --plan default --blueprint default --h schur:normal reordering:normal residual:normal --reordering-fail-threshold 10000 --reordering-warn-threshold
        100000 --residual-fail-threshold 1000 --residual-warn-threshold 500 --repeat 1 --warmup 0
TNTT.
PREPARE..
PROCESS..
[starneig][message] Attempting to set tile size to 256.
[starneig][message] Setting tile size to 256.
[starneig][message] Using multi-part task insertion plan.
[starneig][message] Using two-pass backward dummy blueprint.
[starneig][message] Using "rounded" window size.
EXPERIMENT TIME = 1778 MS
REORDERING CHECK: Checking selected eigenvalues...
REORDERING CHECK: Checking other eigenvalues...
REORDERING CHECK: mean = 26 u, min = 0 u, max = 5807 u
|Q ~A Q^T - A| / |A| = 47 u
|Q Q^T - I| / |I| = 33 u
TIME = 1777 MS [avg 1778 MS, cv 0.00, min 1778 MS, max 1778 MS]
NO FAILED SCHUR FORM TESTS
REORDERING CHECK (WARNINGS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (FAILS): 0 runs effected [avg 0.0, cv 0.00, min 0, max 0]
REORDERING CHECK (MEANS): [avg 26 u, cv 0.00, min 26 u, max 26 u]
REORDERING CHECK (MIN): [avg 0 u, cv 0.00, min 0 u, max 0 u]
REORDERING CHECK (MAX): [avg 5807 u, cv 0.00, min 5807 u, max 5807 u]
|Q \sim A Q^T - A| / |A| = [avg 47 u, cv 0.00, min 47 u, max 47 u]
```

### 9 License and authors

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 $|Q Q^T - I| / |I| = [avg 33 u, cv 0.00, min 33 u, max 33 u]$ 

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The following people have contributed to the library:

- Angelika Schwarz (angies@cs.umu.se)
  - Standard eigenvectors
- Bo Kågström (bokg@cs.umu.se)
  - Coordinator and scientific director for the NLAFET project

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- Documentation
- Carl Christian Kjelgaard Mikkelsen (spock@cs.umu.se)
  - Generalized eigenvectors
- Lars Karlsson (larsk@cs.umu.se)
  - Miscellaneous user interface functions
  - Documentation
- Mirko Myllykoski (mirkom@cs.umu.se)
  - Hessenberg reduction
  - Schur reduction (standard and generalized)
  - Eigenvalue reordering (standard and generalized)
  - Miscellaneous user interface functions
  - Test program
  - Documentation

# 10 Todo List

Global starneig\_GEP\_DM\_Eigenvectors (int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Z, starneig\_distr\_matrix\_t X)

This interface function is not implemented.

Global starneig\_GEP\_DM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Z, starneig\_distr\_matrix\_t X)

This interface function is not implemented.

Global starneig\_SEP\_DM\_Eigenvectors (int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t X)

This interface function is not implemented.

Global starneig\_SEP\_DM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t X)

This interface function is not implemented.

# 11 Module Documentation

## 11.1 Library configuration

Configuration of the installed library.

### **Macros**

• #define STARNEIG\_ENABLE\_MPI

Defined if the library was compiled with MPI support.

• #define STARNEIG\_ENABLE\_CUDA

Defined if the library was compiled with CUDA support.

• #define STARNEIG\_ENABLE\_BLACS

Defined if the library was compiled with BLACS support.

• #define STARNEIG\_SEP\_DM\_HESSENBERG

Defined if the starneig\_SEP\_DM\_Hessenberg() function exists.

• #define STARNEIG\_GEP\_DM\_HESSENBERGTRIANGULAR

Defined if the starneig\_GEP\_DM\_HessenbergTriangular() function exists.

• #define STARNEIG\_SEP\_DM\_REDUCE

Defined if the starneig\_SEP\_DM\_Reduce() function exists.

• #define STARNEIG\_GEP\_DM\_REDUCE

Defined if the starneig\_GEP\_DM\_Reduce() function exists.

### 11.1.1 Detailed Description

Configuration of the installed library.

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#### 11.2 Error codes

Interface function return values and error codes.

#### Macros

• #define STARNEIG SUCCESS 0

The interface function was executed successfully.

• #define STARNEIG\_GENERIC\_ERROR 1

The interface function encountered a generic error.

• #define STARNEIG\_NOT\_INITIALIZED 2

The library was not initialized when the interface function was called.

#define STARNEIG INVALID CONFIGURATION 3

The interface function encountered an invalid configuration argument.

#define STARNEIG INVALID ARGUMENTS 4

The interface function encountered an invalid argument.

#define STARNEIG INVALID DISTR MATRIX 5

One or more of the involved distributed matrices have an invalid distribution, invalid dimensions and/or an invalid distributed block size.

• #define STARNEIG\_DID\_NOT\_CONVERGE 6

The interface function encountered a situation where the QR/QZ algorithm did not converge. The matrix (pencil) may be partially in Schur form.

#define STARNEIG PARTIAL REORDERING 7

The interface function failed to reorder the (generalized) Schur form. The (generalized) Schur form may be partially reordered.

#define STARNEIG\_CLOSE\_EIGENVALUES 8

The interface function encountered a situation where two selected eigenvalues were close to each other.

# **Typedefs**

· typedef int starneig error t

Interface function return value data type.

## 11.2.1 Detailed Description

Interface function return values and error codes.

### 11.3 Intra-node execution environment

Interface to configure the intra-node execution environment.

#### **Functions**

• void starneig\_node\_init (int cores, int gpus, starneig\_flag\_t flags)

Initializes the intra-node execution environment.

• int starneig node initialized ()

Checks whether the intra-node execution environment is initialized.

• int starneig\_node\_get\_cores ()

Returns the number of cores (threads) per MPI rank.

void starneig\_node\_set\_cores (int cores)

Changes the number of CPUs cores (threads) to use per MPI rank.

• int starneig\_node\_get\_gpus ()

Returns the number of GPUs per MPI rank.

void starneig\_node\_set\_gpus (int gpus)

Changes the number of GPUs to use per MPI rank.

void starneig\_node\_finalize ()

Deallocates resources associated with the intra-node configuration.

### Library initialization flags

· typedef unsigned starneig flag t

Library initialization flag data type.

• #define STARNEIG DEFAULT 0x0

Default initialization flag.

• #define STARNEIG\_HINT\_SM 0x0

Initializes the library for shared memory computation.

#define STARNEIG\_HINT\_DM 0x1

Initializes the library for distributed memory computation.

#define STARNEIG\_FXT\_DISABLE 0x2

Disables FXT traces.

#define STARNEIG AWAKE WORKERS 0x4

Keeps worker threads awake.

• #define STARNEIG AWAKE MPI WORKER 0x8

Keeps StarPU-MPI communication thread awake.

#define STARNEIG\_FAST\_DM (STARNEIG\_HINT\_DM | STARNEIG\_AWAKE\_WORKERS | STARNEIG
 —AWAKE\_MPI\_WORKER)

Enables fast StarPU-MPI mode.

#define STARNEIG\_NO\_VERBOSE 0x10

Disables verbose messages.

#define STARNEIG\_NO\_MESSAGES (STARNEIG\_NO\_VERBOSE | 0x20)

Disables messages.

### **Distributed memory**

void starneig\_mpi\_set\_comm (MPI\_Comm comm)

Sets a MPI communicator for the library.

• MPI\_Comm starneig\_mpi\_get\_comm ()

Returns the library MPI communicator.

### 11.3.1 Detailed Description

Interface to configure the intra-node execution environment.

### 11.3.2 Macro Definition Documentation

### 11.3.2.1 STARNEIG\_DEFAULT

```
#define STARNEIG_DEFAULT 0x0
```

Default initialization flag.

The library defaults to the shared memory mode.

### 11.3.2.2 STARNEIG\_HINT\_SM

```
#define STARNEIG_HINT_SM 0x0
```

Initializes the library for shared memory computation.

The library will automatically reconfigure itself for distributed memory computation.

### **Examples:**

gep\_sm\_eigenvectors.c, gep\_sm\_full\_chain.c, sep\_sm\_eigenvectors.c, and sep\_sm\_full\_chain.c.

### 11.3.2.3 STARNEIG\_HINT\_DM

```
#define STARNEIG_HINT_DM 0x1
```

Initializes the library for distributed memory computation.

The library will automatically reconfigure itself for shared memory computation.

### **Examples:**

sep\_dm\_full\_chain.c.

### 11.3.2.4 STARNEIG\_FXT\_DISABLE

```
#define STARNEIG_FXT_DISABLE 0x2
```

Disables FXT traces.

This flag does not work reliably with all StarPU versions.

```
11.3.2.5 STARNEIG_AWAKE_WORKERS
```

```
#define STARNEIG_AWAKE_WORKERS 0x4
```

Keeps worker threads awake.

Keeps the StarPU worker threads awake between interface function calls.

**Examples:** 

```
gep sm full chain.c.
```

# 11.3.2.6 STARNEIG\_AWAKE\_MPI\_WORKER

```
#define STARNEIG_AWAKE_MPI_WORKER 0x8
```

Keeps StarPU-MPI communication thread awake.

Keeps the StarPU-MPI communication thread awake between interface function calls.

```
11.3.2.7 STARNEIG_FAST_DM
```

```
#define STARNEIG_FAST_DM (STARNEIG_HINT_DM | STARNEIG_AWAKE_WORKERS | STARNEIG_AWAKE_MPI_WORK↔
ER)
```

Enables fast StarPU-MPI mode.

Keeps the worker threads and StarPU-MPI communication thread awake between interface function calls.

**Examples:** 

```
gep_dm_full_chain.c.
```

# 11.3.2.8 STARNEIG\_NO\_VERBOSE

```
#define STARNEIG_NO_VERBOSE 0x10
```

Disables verbose messages.

Disables all additional verbose messages.

### 11.3.2.9 STARNEIG\_NO\_MESSAGES

```
#define STARNEIG_NO_MESSAGES (STARNEIG_NO_VERBOSE | 0x20)
```

Disables messages.

Disables all messages (including verbose).

### 11.3.3 Function Documentation

### 11.3.3.1 starneig\_node\_init()

Initializes the intra-node execution environment.

The interface function initializes StarPU (and cuBLAS) and pauses all worker The cores argument specifies the **total number of used CPU cores**. In distributed memory mode, one CPU core is automatically allocated for the StarPU-MPI communication thread. One or more CPU cores are automatically allocated for GPU devices.

### **Parameters**

in	cores	The number of cores (threads) to use per MPI rank. Can be set to -1 in which case the library
		determines the value.
in	gpus	The number of GPUs to use per MPI rank. Can be set to -1 in which case the library determines
		the value.
in	flags	Initialization flags.

# **Examples:**

gep\_dm\_full\_chain.c, gep\_sm\_eigenvectors.c, gep\_sm\_full\_chain.c, sep\_dm\_full\_chain.c, sep\_sm\_ $\leftarrow$  eigenvectors.c, and sep\_sm\_full\_chain.c.

### 11.3.3.2 starneig\_node\_initialized()

```
int starneig_node_initialized ( )
```

Checks whether the intra-node execution environment is initialized.

### Returns

Non-zero if the environment is initialized, 0 otherwise.

### 11.3.3.3 starneig\_node\_get\_cores()

```
int starneig_node_get_cores ( )
```

Returns the number of cores (threads) per MPI rank.

### Returns

The number of cores (threads) per MPI rank.

### 11.3.3.4 starneig\_node\_set\_cores()

Changes the number of CPUs cores (threads) to use per MPI rank.

# **Parameters**

cores The n	umber of CPUs to use per MPI rank.
-------------	------------------------------------

# 11.3.3.5 starneig\_node\_get\_gpus()

```
int starneig_node_get_gpus ( )
```

Returns the number of GPUs per MPI rank.

#### Returns

The number of GPUs per MPI rank.

### 11.3.3.6 starneig\_node\_set\_gpus()

Changes the number of GPUs to use per MPI rank.

### **Parameters**

gpus The number of GPUs to use per MPI rank.

### 11.3.3.7 starneig\_mpi\_set\_comm()

Sets a MPI communicator for the library.

Should be called before the starneig\_node\_init() interface function.

### **Parameters**

in	comm	The library MPI communicator.

### 11.3.3.8 starneig\_mpi\_get\_comm()

```
MPI_Comm starneig_mpi_get_comm ( )
```

Returns the library MPI communicator.

### Returns

The library MPI communicator.

## 11.4 Shared Memory / Standard EVP

Functions for solving non-symmetric standard eigenvalue problems on shared memory systems.

#### **Computational functions**

• starneig\_error\_t starneig\_SEP\_SM\_Hessenberg (int n, double A[], int IdA, double Q[], int IdQ)

Computes a Hessenberg decomposition of a general matrix.

• starneig\_error\_t starneig\_SEP\_SM\_Schur (int n, double H[], int ldH, double Q[], int ldQ, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

• starneig\_error\_t starneig\_SEP\_SM\_ReorderSchur (int n, int selected[], double S[], int ldS, double Q[], int ldQ, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

Computes a (reordered) Schur decomposition of a general matrix.

starneig\_error\_t starneig\_SEP\_SM\_Eigenvectors (int n, int selected[], double S[], int ldS, double Q[], int ldQ, double X[], int ldX)

Computes an eigenvector for each selected eigenvalue.

### **Helper functions**

• starneig\_error\_t starneig\_SEP\_SM\_Select (int n, double S[], int ldS, int(\*predicate)(double real, double imag, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur matrix using a user-supplied predicate function.

#### **Expert computational functions**

• starneig\_error\_t starneig\_SEP\_SM\_Hessenberg\_expert (struct starneig\_hessenberg\_conf \*conf, int n, int begin, int end, double A[], int IdA, double Q[], int IdQ)

Computes a Hessenberg decomposition of a general matrix.

• starneig\_error\_t starneig\_SEP\_SM\_Schur\_expert (struct starneig\_schur\_conf \*conf, int n, double H[], int ldH, double Q[], int ldQ, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

• starneig\_error\_t starneig\_SEP\_SM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int n, int selected[], double S[], int ldS, double Q[], int ldQ, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

• starneig\_error\_t starneig\_SEP\_SM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int n, int selected[], double S[], int ldS, double Q[], int ldQ, double X[], int ldX)

Computes an eigenvector for each selected eigenvalue.

#### 11.4.1 Detailed Description

Functions for solving non-symmetric standard eigenvalue problems on shared memory systems.

### 11.4.2 Function Documentation

## 11.4.2.1 starneig\_SEP\_SM\_Hessenberg()

```
starneig_error_t starneig_SEP_SM_Hessenberg (
    int n,
    double A[],
    int ldA,
    double Q[],
    int ldQ)
```

Computes a Hessenberg decomposition of a general matrix.

### **Parameters**

in	n	The order of $A$ and $Q$ .
in,out	Α	On entry, the general matrix $A.$ On exit, the upper Hessenberg matrix $H.$
in	ldA	The leading dimension of $A$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of $Q$ .

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

## Examples:

```
sep_sm_full_chain.c.
```

## 11.4.2.2 starneig\_SEP\_SM\_Schur()

```
starneig_error_t starneig_SEP_SM_Schur (
    int n,
    double H[],
    int ldH,
    double Q[],
    int ldQ,
    double real[],
    double imag[])
```

Computes a Schur decomposition given a Hessenberg decomposition.

in	n	The order of $H$ and $Q$ .
in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in	ldH	The leading dimension of $H$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of Q.
out	real	Generated on Wed Apr 1 2020 10:32:16 for StarNEig Library by Doxygen An array of the same size as $H$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal H}$ containing the imaginary parts of the computed eigenvalues.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QR algorithm failed to converge.

## **Examples:**

```
sep_sm_full_chain.c.
```

## 11.4.2.3 starneig\_SEP\_SM\_ReorderSchur()

```
starneig_error_t starneig_SEP_SM_ReorderSchur (
    int n,
    int selected[],
    double S[],
    int ldS,
    double Q[],
    int ldQ,
    double real[],
    double imag[])
```

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

#### **Parameters**

in	n	The order of $S$ and $Q$ .
in,out	selected	The selection array. On entry, the initial positions of the selected eigenvalues. On exit, the final positions of all correctly placed selected eigenvalues. In case of failure, the number of 1's in the output may be less than the number of 1's in the input.
in,out	S	On entry, the Schur matrix $\hat{S}$ . On exit, the updated Schur matrix $\hat{S}$ .
in	ldS	The leading dimension of $S$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of $Q$ .
out	real	An array of the same size as ${\cal S}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal S}$ containing the imaginary parts of the computed eigenvalues.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_PARTIAL\_REORDERING if the Schur form is not fully reordered.

### See also

```
starneig_SEP_SM_Select
```

### **Examples:**

```
sep_sm_full_chain.c.
```

### 11.4.2.4 starneig\_SEP\_SM\_Reduce()

```
starneig_error_t starneig_SEP_SM_Reduce (
    int n,
    double A[],
    int ldA,
    double Q[],
    int ldQ,
    double real[],
    double imag[],
    int(*) (double real, double imag, void *arg) predicate,
    void * arg,
    int selected[],
    int * num_selected )
```

Computes a (reordered) Schur decomposition of a general matrix.

#### **Parameters**

in	п	The order of $A$ and $Q$ .
in,out	Α	On entry, the general matrix $A$ . On exit, the Schur matrix $S$ .
in	ldA	The leading dimension of $A$ .
in, out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of $Q$ .
out	real	An array of the same size as ${\cal A}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal A}$ containing the imaginary parts of the computed eigenvalues.
in	predicate	A function that takes a (complex) eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of eigenvalues, the predicate is called only for the eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected. The reordering step is skipped if the argument is a NULL pointer.
in	arg	An optional argument for the predicate function.
out	selected	The final positions of all correctly placed selected eigenvalues.
out	num_selected	The number of selected eigenvalues (a complex conjugate pair is counted as two selected eigenvalues).

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QR algorithm failed to converge. STARNEIG\_PARTI← AL\_REORDERING if the Schur form is not fully reordered.

### **Examples:**

sep\_sm\_eigenvectors.c.

### 11.4.2.5 starneig\_SEP\_SM\_Eigenvectors()

```
starneig_error_t starneig_SEP_SM_Eigenvectors (
    int n,
    int selected[],
    double S[],
    int ldS,
    double Q[],
    int ldQ,
    double X[],
    int ldX)
```

Computes an eigenvector for each selected eigenvalue.

#### **Parameters**

in	n	The order of $S$ and $Q$ and the number of rows of $X$ .
in	selected	The selection array specifying the locations of the selected eigenvalues. The number of 1's
		in the array is the same as the number of columns in $X$ .
in	S	The Schur matrix $S$ .
in	ldS	The leading dimension of $S$ .
in	Q	The orthogonal matrix $Q$ .
in	ldQ	The The leading dimension of $\mathcal{Q}$ .
out	X	A matrix with $n$ rows and one column for each selected eigenvalue. The columns represent
		the computed eigenvectors as previously described.
in	ldX	The leading dimension of $X$ .

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

#### See also

```
starneig_SEP_SM_Select
```

### **Examples:**

sep\_sm\_eigenvectors.c.

# 11.4.2.6 starneig\_SEP\_SM\_Select()

```
starneig_error_t starneig_SEP_SM_Select (
    int n,
    double S[],
    int ldS,
    int(*) (double real, double imag, void *arg) predicate,
    void * arg,
    int selected[],
    int * num_selected )
```

Generates a selection array for a Schur matrix using a user-supplied predicate function.

### **Parameters**

in	n	The order of $S$ .
in	S	The Schur matrix $S$ .
in	ldS	The leading dimension of $S$ .
in	predicate	A function that takes a (complex) eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of eigenvalues, the predicate is called only for the eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected.
in	arg	An optional argument for the predicate function.
out	selected	The selection array. Both elements of a selected complex conjugate pair are set to 1.
out	num_selected	The number of selected eigenvalues (a complex conjugate pair is counted as two selected eigenvalues).

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

# Examples:

sep\_sm\_eigenvectors.c, and sep\_sm\_full\_chain.c.

# 11.4.2.7 starneig\_SEP\_SM\_Hessenberg\_expert()

Computes a Hessenberg decomposition of a general matrix.

in	conf	Configuration structure.
in	n	The order of $A$ and $Q$ .
in	begin	First column to be reduced.
in	end	Last column to be reduced.
in,out	Α	On entry, the general matrix $A.$ On exit, the upper Hessenberg matrix $H.$
in	ldA	The leading dimension of $A$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of $Q$ .

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_SEP_SM_Hessenberg
starneig_hessenberg_conf
starneig_hessenberg_init_conf
```

# 11.4.2.8 starneig\_SEP\_SM\_Schur\_expert()

Computes a Schur decomposition given a Hessenberg decomposition.

### **Parameters**

in	conf	Configuration structure.
in	n	The order of $H$ and $Q$ .
in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in	ldH	The leading dimension of $H$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of $\mathcal{Q}$ .
out	real	An array of the same size as ${\cal H}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal H}$ containing the imaginary parts of the computed eigenvalues.

## Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

#### See also

```
starneig_SEP_SM_Schur
starneig_schur_conf
starneig_schur_init_conf
```

### 11.4.2.9 starneig\_SEP\_SM\_ReorderSchur\_expert()

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

#### **Parameters**

in	conf	Configuration structure.
in	n	The order of $S$ and $Q$ .
in,out	selected	The selection array.
in,out	S	On entry, the Schur matrix $\hat{S}$ . On exit, the updated Schur matrix $\hat{S}$ .
in	ldS	The leading dimension of $S$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
in	ldQ	The leading dimension of $Q$ .
out	real	An array of the same size as ${\cal S}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal S}$ containing the imaginary parts of the computed eigenvalues.

## Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

## See also

```
starneig_SEP_SM_ReorderSchur
starneig_SEP_SM_Select
starneig_reorder_conf
starneig_reorder_init_conf
```

### 11.4.2.10 starneig\_SEP\_SM\_Eigenvectors\_expert()

Computes an eigenvector for each selected eigenvalue.

## **Parameters**

in	conf	Configuration structure.
in	n	The order of $S$ and $Q$ and the number of rows of $X$ .
in	selected	The selection array specifying the locations of the selected eigenvalues. The number of 1's in the array is the same as the number of columns in $X$ .
in	S	The Schur matrix $S$ .
in	ldS	The leading dimension of $S$ .
in	Q	The orthogonal matrix $Q$ .
in	ldQ	The The leading dimension of $\mathcal{Q}$ .
out	X	A matrix with $n$ rows and one column for each selected eigenvalue. The columns represent the computed eigenvectors as previously described.
in	ldX	The leading dimension of $X$ .

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

starneig\_SEP\_SM\_Select

### 11.5 Shared Memory / Generalized EVP

Functions for solving non-symmetric generalized eigenvalue problems on shared memory systems.

#### **Computational functions**

• starneig\_error\_t starneig\_GEP\_SM\_HessenbergTriangular (int n, double A[], int IdA, double B[], int IdB, double Q[], int IdQ, double Z[], int IdZ)

Computes a Hessenberg-triangular decomposition of a general matrix pencil.

• starneig\_error\_t starneig\_GEP\_SM\_Schur (int n, double H[], int ldH, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

• starneig\_error\_t starneig\_GEP\_SM\_ReorderSchur (int n, int selected[], double S[], int ldS, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

• starneig\_error\_t starneig\_GEP\_SM\_Reduce (int n, double A[], int IdA, double B[], int IdB, double Q[], int IdQ, double Z[], int IdZ, double real[], double imag[], double beta[], int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_selected)

Computes a (reordered) generalized Schur decomposition given a general matrix pencil.

• starneig\_error\_t starneig\_GEP\_SM\_Eigenvectors (int n, int selected[], double S[], int ldS, double T[], int ldT, double Z[], int ldZ, double X[], int ldX)

Computes a generalized eigenvector for each selected generalized eigenvalue.

#### Helper functions

• starneig\_error\_t starneig\_GEP\_SM\_Select (int n, double S[], int ldS, double T[], int ldT, int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur-triangular matrix pencil using a user-supplied predicate function.

#### **Expert computational functions**

- starneig\_error\_t starneig\_GEP\_SM\_Schur\_expert (struct starneig\_schur\_conf \*conf, int n, double H[], int ldH, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

  Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.
- starneig\_error\_t starneig\_GEP\_SM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int n, int selected[], double S[], int ldS, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

Reorders selected eigenvalues to the top left corner of a generalized Schur decomposition.

• starneig\_error\_t starneig\_GEP\_SM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int n, int selected[], double S[], int ldS, double T[], int ldT, double Z[], int ldZ, double X[], int ldX)

Computes a generalized eigenvector for each selected generalized eigenvalue.

### 11.5.1 Detailed Description

Functions for solving non-symmetric generalized eigenvalue problems on shared memory systems.

### 11.5.2 Function Documentation

### 11.5.2.1 starneig\_GEP\_SM\_HessenbergTriangular()

```
starneig_error_t starneig_GEP_SM_HessenbergTriangular (
    int n,
    double A[],
    int ldA,
    double B[],
    int ldB,
    double Q[],
    int ldQ,
    double Z[],
    int ldZ)
```

Computes a Hessenberg-triangular decomposition of a general matrix pencil.

### Remarks

This function is a wrapper for several LAPACK subroutines.

### **Parameters**

in	n	The order of $A, B, Q$ and $Z$ .
in,out	Α	On entry, the general matrix $A$ . On exit, the upper Hessenberg matrix $H$ .
in	ldA	The leading dimension of $A$ .
in,out	В	On entry, the general matrix $B$ . On exit, the upper triangular matrix $T$ .
in	ldB	The leading dimension of $B$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q \ast U_1$ .
in	ldQ	The leading dimension of $Q$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .
in	IdZ	The leading dimension of $Z$ .

# Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### **Examples:**

```
gep_sm_full_chain.c.
```

## 11.5.2.2 starneig\_GEP\_SM\_Schur()

```
starneig_error_t starneig_GEP_SM_Schur (
    int n,
    double H[],
    int ldH,
    double T[],
    int ldT,
    double Q[],
    int ldQ,
```

```
double Z[],
int IdZ,
double real[],
double imag[],
double beta[])
```

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

### **Parameters**

in	n	The order of $H, T, Q$ and $Z$ .
in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in	ldH	The leading dimension of $H$ .
in,out	Т	On entry, the upper triangular matrix $T$ . On exit, the upper triangular matrix $\hat{T}$ .
in	ldT	The leading dimension of $T$ .
in, out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q st U_1$ .
in	ldQ	The leading dimension of $Q$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .
in	IdZ	The leading dimension of $Z$ .
out	real	An array of the same size as $H$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $H$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $H$ containing the $\beta$ values of computed generalized eigenvalues.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QZ algorithm failed to converge.

# **Examples:**

```
gep_sm_full_chain.c.
```

### 11.5.2.3 starneig\_GEP\_SM\_ReorderSchur()

```
starneig_error_t starneig_GEP_SM_ReorderSchur (
    int n,
    int selected[],
    double S[],
    int ldS,
    double T[],
    int ldT,
    double Q[],
    int ldQ,
    double Z[],
    int ldZ,
    double real[],
    double imag[],
    double beta[])
```

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

# **Parameters**

in	n	The order of $H, T, Q$ and $Z$ .	
in,out	selected	The selection array. On entry, the initial positions of the selected generalized eigenvalues. On exit, the final positions of all correctly placed selected generalized eigenvalues. In case of failure, the number of 1's in the output may be less than the number of 1's in the input.	
in,out	S	On entry, the Schur matrix $S$ . On exit, the updated Schur matrix $\hat{S}$ .	
in	ldS	The leading dimension of $S$ .	
in,out	T	On entry, the upper triangular $T.$ On exit, the updates upper triangular matrix $\hat{T}.$	
in	ldT	The leading dimension of $T$ .	
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q*U_1$ .	
in	ldQ	The leading dimension of $Q$ .	
in, out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z\ast U_2$ .	
in	ldZ	The leading dimension of $Z$ .	
out	real	An array of the same size as $S$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.	
out	imag	An array of the same size as $S$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.	
out	beta	An array of the same size as $S$ containing the $\beta$ values of computed generalized eigenvalues.	

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_PARTIAL\_REORDERING if the generalized Schur form is not fully reordered.

#### See also

```
starneig_GEP_SM_Select
```

# Examples:

gep\_sm\_full\_chain.c.

# 11.5.2.4 starneig\_GEP\_SM\_Reduce()

```
starneig_error_t starneig_GEP_SM_Reduce (
    int n,
    double A[],
    int ldA,
    double B[],
    int ldB,
    double Q[],
    int ldQ,
    double Z[],
    int ldZ,
    double real[],
    double imag[],
```

```
double beta[],
int(*)(double real, double imag, double beta, void *arg) predicate,
void * arg,
int selected[],
int * num_selected )
```

Computes a (reordered) generalized Schur decomposition given a general matrix pencil.

### **Parameters**

in	n	The order of $A$ , $B$ , $Q$ and $Z$ .
in,out	Α	On entry, the general matrix $A$ . On exit, the Schur matrix $S$ .
in	<i>ldA</i>	The leading dimension of $A$ .
in,out	В	On entry, the general matrix $B.$ On exit, the upper triangular matrix $T.$
in	ldB	The leading dimension of $B$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U_1$ .
in	ldQ	The leading dimension of $\mathcal{Q}$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .
in	ldZ	The leading dimension of $Z$ .
out	real	An array of the same size as $A$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $A$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $A$ containing the $\beta$ values of computed generalized eigenvalues.
in	predicate	A function that takes a (complex) generalized eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of generalized eigenvalues, the predicate is called only for the generalized eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected. The reordering step is skipped if the argument is a NULL pointer.
in	arg	An optional argument for the predicate function.
out	selected	The final positions of all correctly placed selected generalized eigenvalues.
out	num_selected	The number of selected generalized eigenvalues (a complex conjugate pair is counted as two selected generalized eigenvalues).

## Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QZ algorithm failed to converge. STARNEIG\_PARTI← AL\_REORDERING if the generalized Schur form is not fully reordered.

## Examples:

gep\_sm\_eigenvectors.c.

## 11.5.2.5 starneig\_GEP\_SM\_Eigenvectors()

```
starneig_error_t starneig_GEP_SM_Eigenvectors (
    int n,
    int selected[],
    double S[],
    int ldS,
    double T[],
    int ldT,
    double Z[],
    int ldZ,
    double X[],
    int ldX)
```

Computes a generalized eigenvector for each selected generalized eigenvalue.

### **Parameters**

in	n	The order of $S$ and $Q$ and the number of rows of $X$ .	
in	selected	The selection array specifying the locations of the selected generalized eigenvalues. The	
		number of 1's in the array is the same as the number of columns in ${\cal X}.$	
in	S	The Schur matrix $S$ .	
in	ldS	The leading dimension of $S$ .	
in	T	The upper triangular matrix $T$ .	
in	ldT	The leading dimension of $T$ .	
in	Z	The orthogonal matrix $Z$ .	
in	ldZ	The leading dimension of $Z$ .	
out	X	A matrix with $n$ rows and one column for each selected generalized eigenvalue. The	
		columns represent the computed generalized eigenvectors as previously described.	
in	ldX	The leading dimension of $X$ .	

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_SM_Select
```

### Examples:

gep\_sm\_eigenvectors.c.

## 11.5.2.6 starneig\_GEP\_SM\_Select()

```
starneig_error_t starneig_GEP_SM_Select (
    int n,
    double S[],
    int ldS,
    double T[],
    int ldT,
    int(*) (double real, double imag, double beta, void *arg) predicate,
    void * arg,
    int selected[],
    int * num_selected )
```

Generates a selection array for a Schur-triangular matrix pencil using a user-supplied predicate function.

in	п	The order of $S$ and $T$ .	
in	S	The Schur matrix $S$ .	
in	ldS	The leading dimension of $S$ .	
in	T	The upper triangular matrix $T$ .	
in	ldT	The leading dimension of $T$ .	

### **Parameters**

in	predicate	A function that takes a (complex) generalized eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of generalized eigenvalues, the predicate is called only for the generallized eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected.	
in	arg	An optional argument for the predicate function.	
out	selected	The selection array. Both elements of a selected complex conjugate pair are set to 1.	
out	num_selected	The number of selected generalized eigenvalues (a complex conjugate pair is counted as two selected generalized eigenvalues).	

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

# **Examples:**

gep\_sm\_eigenvectors.c, and gep\_sm\_full\_chain.c.

## 11.5.2.7 starneig\_GEP\_SM\_Schur\_expert()

```
starneig_error_t starneig_GEP_SM_Schur_expert (
    struct starneig_schur_conf * conf,
    int n,
    double H[],
    int ldH,
    double T[],
    int ldT,
    double Q[],
    int ldQ,
    double Z[],
    int ldZ,
    double real[],
    double imag[],
    double beta[])
```

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

in	conf	Configuration structure.	
in	n	The order of $H, T, Q$ and $Z$ .	
in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$	
in	ldH	The leading dimension of $H$ .	
in,out	Т	On entry, the upper triangular matrix $T$ . On exit, the upper triangular matrix $\hat{T}$ .	
in	ldT	The leading dimension of $T$ .	
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q st U_1$ .	
in	ldQ	The leading dimension of $Q$ .	
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z*U_2$ .	
in	ldZ	The leading dimension of $Z$ .	

### **Parameters**

out	real	An array of the same size as $H$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.	
out	imag	An array of the same size as $H$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.	
out	beta	An array of the same size as $H$ containing the $\beta$ values of computed generalized eigenvalues.	

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_SM_Schur
starneig_schur_conf
starneig_schur_init_conf
```

## 11.5.2.8 starneig\_GEP\_SM\_ReorderSchur\_expert()

```
starneig_error_t starneig_GEP_SM_ReorderSchur_expert (
    struct starneig_reorder_conf * conf,
    int n,
    int selected[],
    double S[],
    int ldS,
    double T[],
    int ldT,
    double Q[],
    int ldQ,
    double Z[],
    int ldZ,
    double real[],
    double imag[],
    double beta[])
```

Reorders selected eigenvalues to the top left corner of a generalized Schur decomposition.

in	conf	Configuration structure.	
in	n	The order of $H, T, Q$ and $Z$ .	
in,out	selected	The selection array.	
in,out	S	On entry, the Schur matrix $S$ . On exit, the updated Schur matrix $\hat{S}$ .	
in	ldS	The leading dimension of $S$ .	
in,out	Т	On entry, the upper triangular $T.$ On exit, the updates upper triangular matrix $\hat{T}.$	
in	ldT	The leading dimension of $T$ .	
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q*U_1$ .	

### **Parameters**

in	ldQ	The leading dimension of $Q$ .	
in, out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .	
in	ldZ	The leading dimension of $Z$ .	
out	real	An array of the same size as $S$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.	
out	imag	An array of the same size as $S$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.	
out	beta	An array of the same size as $S$ containing the $\beta$ values of computed generalized eigenvalues.	

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_SM_ReorderSchur
starneig_GEP_SM_Select
starneig_reorder_conf
starneig_reorder_init_conf
```

## 11.5.2.9 starneig\_GEP\_SM\_Eigenvectors\_expert()

Computes a generalized eigenvector for each selected generalized eigenvalue.

in	conf	Configuration structure.	
in	n	The order of $S$ and $Q$ and the number of rows of $X$ .	
in	selected	The selection array specifying the locations of the selected generalized eigenvalues. The number of 1's in the array is the same as the number of columns in $X$ .	
in	S	The Schur matrix $S$ .	
in	ldS	The leading dimension of $S$ .	
in	T	The upper triangular matrix $T$ .	
in	ldT	The leading dimension of $T$ .	

# **Parameters**

in	Z	The orthogonal matrix $Z$ .	
in $IdZ$ The leading dimension of $Z$ .			
out	$m{X}$ A matrix with $n$ rows and one column for each selected generalized eigenvalue. The columns represent the computed generalized eigenvectors as previously described.		
in	ldX	The leading dimension of $X$ .	

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

starneig\_GEP\_SM\_Select

## 11.6 Distributed Memory / Distributed matrices

Data types and functions for distributed matrices.

#### **Data Structures**

· struct starneig\_distr\_block

Distributed block. More ...

#### **Data distributions**

Process mapping order.

typedef struct starneig\_distr \* starneig\_distr\_t

Data distribution.

starneig\_distr\_t starneig\_distr\_init ()

Creates a default data distribution.

starneig\_distr\_t starneig\_distr\_init\_mesh (int rows, int cols, starneig\_distr\_order\_t order)

Creates a two-dimensional block cyclic data distribution.

starneig\_distr\_t starneig\_distr\_init\_func (int(\*func)(int row, int col, void \*arg), void \*arg, size\_t arg\_size)

Creates a distribution using a data distribution function.

starneig\_distr\_t starneig\_distr\_duplicate (starneig\_distr\_t distr)

Duplicates a data distribution.

void starneig\_distr\_destroy (starneig\_distr\_t distr)

Destroys a data distribution.

### **Distributed matrices**

enum starneig\_datatype\_t { STARNEIG\_REAL\_DOUBLE }

Distributed matrix element data type.

typedef struct starneig\_distr\_matrix \* starneig\_distr\_matrix\_t

Distributed matrix.

starneig\_distr\_matrix\_t starneig\_distr\_matrix\_create (int rows, int cols, int row\_blksz, int col\_blksz, starneig
 \_datatype\_t type, starneig\_distr\_t distr)

Creates a distributed matrix with uninitialized matrix elements.

starneig\_distr\_matrix\_t starneig\_distr\_matrix\_create\_local (int rows, int cols, starneig\_datatype\_t type, int owner, double \*A, int IdA)

Creates a single-owner distributed matrix from a local matrix.

void starneig\_distr\_matrix\_destroy (starneig\_distr\_matrix\_t matrix)

Destroys a distributed matrix.

• void starneig\_distr\_matrix\_copy (starneig\_distr\_matrix\_t source, starneig\_distr\_matrix\_t dest)

Copies the contents of a distributed matrix to a second distributed matrix.

void starneig\_distr\_matrix\_copy\_region (int sr, int sc, int dr, int dc, int rows, int cols, starneig\_distr\_matrix\_t source, starneig\_distr\_matrix\_t dest)

Copies region of a distributed matrix to a second distributed matrix.

### **Query functions**

void starneig\_distr\_matrix\_get\_blocks (starneig\_distr\_matrix\_t matrix, struct starneig\_distr\_block \*\*blocks, int \*num\_blocks)

Returns the locally owned distributed blocks.

starneig\_distr\_t starneig\_distr\_matrix\_get\_distr (starneig\_distr\_matrix\_t matrix)

Returns the distribution that is associated with a distributed matrix.

starneig datatype t starneig distr matrix get datatype (starneig distr matrix t matrix)

Returns the matrix element data type.

size\_t starneig\_distr\_matrix\_get\_elemsize (starneig\_distr\_matrix\_t matrix)

Returns the matrix element size.

int starneig\_distr\_matrix\_get\_rows (starneig\_distr\_matrix\_t matrix)

Returns the number of (global) rows.

int starneig\_distr\_matrix\_get\_cols (starneig\_distr\_matrix\_t matrix)

Returns the number of (global) columns.

int starneig\_distr\_matrix\_get\_row\_blksz (starneig\_distr\_matrix\_t matrix)

Returns the number of rows in a distribution block.

• int starneig\_distr\_matrix\_get\_col\_blksz (starneig\_distr\_matrix\_t matrix)

Returns the number of columns in a distribution block.

#### Helpers

void starneig\_broadcast (int root, size\_t size, void \*buffer)
 Broadcast a buffer.

### 11.6.1 Detailed Description

Data types and functions for distributed matrices.

#### 11.6.2 Data Structure Documentation

# 11.6.2.1 struct starneig\_distr\_block

### Distributed block.

### **Data Fields**

int	row_blksz	The number of rows in the block.
int	col_blksz	The number of columns in the block.
int	glo_row	The topmost global row that belong to the block.
int	glo_col	The leftmost global column that belong to the block.
int	ld	The leading dimension of the local array.
void *	ptr	A pointer to the local array.

## 11.6.3 Enumeration Type Documentation

```
11.6.3.1 starneig_distr_order_t
```

```
enum starneig_distr_order_t
```

Process mapping order.

### Enumerator

STARNEIG_ORDER_DEFAULT	Default ordering.
STARNEIG_ORDER_ROW_MAJOR	Row-major natural ordering.
STARNEIG_ORDER_COL_MAJOR	Column-major natural ordering.

### 11.6.3.2 starneig\_datatype\_t

```
\verb"enum starneig_datatype_t"
```

Distributed matrix element data type.

### Enumerator

	STARNEIG REAL DOUBLE	Double precision real numbers.
--	----------------------	--------------------------------

### 11.6.4 Function Documentation

```
11.6.4.1 starneig_distr_init()
```

```
starneig_distr_t starneig_distr_init ( )
```

Creates a default data distribution.

### Returns

A new data distribution.

### 11.6.4.2 starneig\_distr\_init\_mesh()

Creates a two-dimensional block cyclic data distribution.

#### **Parameters**

in	rows	The number of rows in the mesh. Can be set to -1 in which case the library decides the value.
in	cols	The number of columns in the mesh. Can be set to -1 in which case the library decides the value.
in	order	The process mapping order.

#### Returns

A new data distribution.

### **Examples:**

gep\_dm\_full\_chain.c, and sep\_dm\_full\_chain.c.

### 11.6.4.3 starneig\_distr\_init\_func()

Creates a distribution using a data distribution function.

The distribution function maps each block to it's owner. The function takes three arguments: block's row index, blocks's column index and an optional user defined argument.

```
struct block_cyclic_arg {
   int rows;
   int cols;
};

int block_cyclic_func(int i, int j, void *arg)
{
   struct block_cyclic_arg *mesh = (struct block_cyclic_arg *) arg;
   return (i % mesh->rows) * mesh->cols + j % mesh->cols;
}

void func(...)
{
   ...
   // create a custom two-dimensional block cyclic distribution with 4 rows
   // and 6 columns in the mesh
   struct block_cyclic_arg arg = { .rows = 4, .cols = 6 };
   starneig_distr_t distr =
        starneig_distr_init_func(&block_cyclic_func, &arg, sizeof(arg));
   ...
}
```

in	func	The data distribution function.
in	arg	An optional data distribution function argument.
in	arg_size	The size of the optional data distribution function argument.

#### Returns

A new data distribution.

### 11.6.4.4 starneig\_distr\_duplicate()

Duplicates a data distribution.

### **Parameters**

	distr The data distribution to be duplicated.	in	The data distribution to be duplicated.
--	---	----	---

#### Returns

A duplicated data distribution.

## 11.6.4.5 starneig\_distr\_destroy()

Destroys a data distribution.

#### **Parameters**

in,out	distr	The data distribution to be destroyed.	1
--------	-------	--	---

### **Examples:**

```
gep_dm_full_chain.c, and sep_dm_full_chain.c.
```

### 11.6.4.6 starneig\_distr\_matrix\_create()

Creates a distributed matrix with uninitialized matrix elements.

### Attention

StarNEig library is designed to use much larger distributed blocks than ScaLAPACK. Selecting a too small distributed block size will be detrimental to the performance.

#### **Parameters**

in	rows	The number of (global) rows in the matrix.	
in	cols	The number of (global) columns in the matrix.	
in	row_blksz	The number of rows in a distribution block. Can be set to -1 in which case the library	
		decides the value.	
in	col_blksz	The number of columns in a distribution block. Can be set to -1 in which case the library	
		decides the value.	
in	type	The matrix element data type.	
in	distr	The data distribution. Can be left to NULL in which case the library decides the distribution.	

### Returns

A new distributed matrix.

#### **Examples:**

```
gep_dm_full_chain.c, and sep_dm_full_chain.c.
```

### 11.6.4.7 starneig\_distr\_matrix\_create\_local()

```
starneig_distr_matrix_t starneig_distr_matrix_create_local (
    int rows,
    int cols,
    starneig_datatype_t type,
    int owner,
    double * A,
    int ldA )
```

Creates a single-owner distributed matrix from a local matrix.

This creates a wrapper. The contents of the local matrix may be modified by the functions that use the wrapper. The starneig\_distr\_matrix\_destroy() function does not free the local matrix.

```
int m = 1000, n = 1000;
double *A = NULL; size_t ldA = 0;

// rank 3 initialized the local matrix
if (my_rank = 3) {
    A = initialize_matrix(m, n, &ldA);
}

// all ranks initialize the distributed matrix
starneig_distr_matrix_t lA =
    starneig_distr_matrix_create_local(
    m, n, STARREIG_REAL_DOUBLE, 3, A, ldA);
```

### **Parameters**

in	rows	The number of rows in the matrix.	
in	cols	The number of columns in the matrix.	
in	type	Matrix element data type.	
in	owner	MPI rank that owns the distributed matrix.	
in	Α	A pointer to the local matrix. This argument is ignored the calling rank is not the same as the	
		owner.	
in	IdA	The leading dimension of the local matrix. This argument is ignored the calling rank is not the	
		same as the owner.	

### Returns

A new distributed matrix.

### **Examples:**

```
gep_dm_full_chain.c, and sep_dm_full_chain.c.
```

## 11.6.4.8 starneig\_distr\_matrix\_destroy()

Destroys a distributed matrix.

## **Parameters**

in,out	matrix	The distributed matrix to be destroyed.
--------	--------	---

### **Examples:**

```
gep_dm_full_chain.c, and sep_dm_full_chain.c.
```

### 11.6.4.9 starneig\_distr\_matrix\_copy()

Copies the contents of a distributed matrix to a second distributed matrix.

in	source	The source matrix.
out	dest	The destination matrix.

### **Examples:**

gep\_dm\_full\_chain.c, and sep\_dm\_full\_chain.c.

## 11.6.4.10 starneig\_distr\_matrix\_copy\_region()

```
void starneig_distr_matrix_copy_region (
    int sr,
    int sc,
    int dr,
    int rows,
    int cols,
    starneig_distr_matrix_t source,
    starneig_distr_matrix_t dest )
```

Copies region of a distributed matrix to a second distributed matrix.

#### **Parameters**

in	sr	The first source matrix row to be copied.
in	sc	The first source matrix column to be copied.
in	dr	The first destination matrix row.
in	dc	The first destination matrix column.
in	rows	The number of rows to copy.
in	cols	The number of columns to copy.
in	source	The source matrix.
out	dest	The destination matrix.

### 11.6.4.11 starneig\_distr\_matrix\_get\_blocks()

Returns the locally owned distributed blocks.

### Attention

A user is allowed to modify the contents of the locally owned blocks but the the returned array itself should not be modified.

in	matrix	The distributed matrix.
out	blocks	An array that contains all locally owned distributed blocks.
out	num_blocks	The total number of locally owned distributed blocks.

## 11.6.4.12 starneig\_distr\_matrix\_get\_distr()

Returns the distribution that is associated with a distributed matrix.

### Attention

The distributed matrix maintains the ownership of the returned data distribution. A user must duplicate the data distribution if necessary.

### **Parameters**

	in	matrix	The distributed matrix.
--	----	--------	-------------------------

#### Returns

The associated distribution.

### 11.6.4.13 starneig\_distr\_matrix\_get\_datatype()

Returns the matrix element data type.

### **Parameters**

in	matrix	The distributed matrix.
----	--------	-------------------------

## Returns

The matrix element data type.

### 11.6.4.14 starneig\_distr\_matrix\_get\_elemsize()

Returns the matrix element size.

in <i>matrix</i>	The distributed matrix.
------------------	-------------------------

### Returns

The matrix element size.

## 11.6.4.15 starneig\_distr\_matrix\_get\_rows()

Returns the number of (global) rows.

### **Parameters**

in <i>matrix</i> The distribute	ed matrix.
---------------------------------	------------

### Returns

The number of (global) rows.

### 11.6.4.16 starneig\_distr\_matrix\_get\_cols()

Returns the number of (global) columns.

# Parameters

in	matrix	The distributed matrix.
T11	IIIaliix	i ne distributed matrix.

### Returns

The number of (global) columns.

## 11.6.4.17 starneig\_distr\_matrix\_get\_row\_blksz()

Returns the number of rows in a distribution block.

in	matrix	The distributed matrix.

### Returns

The number of rows in a distribution block.

### 11.6.4.18 starneig\_distr\_matrix\_get\_col\_blksz()

Returns the number of columns in a distribution block.

### **Parameters**

in matrix The distributed mat
-------------------------------

### Returns

The number of columns in a distribution block.

## 11.6.4.19 starneig\_broadcast()

```
void starneig_broadcast (
    int root,
    size_t size,
    void * buffer )
```

Broadcast a buffer.

in	root	The rank that is going to broadcast the buffer.
in	size	The size of the buffer.
in,out	buffer	A pointer to the buffer.

## 11.7 Distributed Memory / Standard EVP

Functions for solving non-symmetric standard eigenvalue problems on distributed memory systems.

#### **Computational functions**

• starneig\_error\_t starneig\_SEP\_DM\_Hessenberg (starneig\_distr\_matrix\_t A, starneig\_distr\_matrix\_t Q)

Computes a Hessenberg decomposition of a general matrix.

• starneig\_error\_t starneig\_SEP\_DM\_Schur (starneig\_distr\_matrix\_t H, starneig\_distr\_matrix\_t Q, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

starneig\_error\_t starneig\_SEP\_DM\_ReorderSchur (int selected[], starneig\_distr\_matrix\_t S, starneig\_distr
 —matrix\_t Q, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

starneig\_error\_t starneig\_SEP\_DM\_Reduce (starneig\_distr\_matrix\_t A, starneig\_distr\_matrix\_t Q, double real[], double imag[], int(\*predicate)(double real, double imag, void \*arg), void \*arg, int selected[], int \*num\_selected)

Computes a (reordered) Schur decomposition of a general matrix.

starneig\_error\_t starneig\_SEP\_DM\_Eigenvectors (int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t X)

Computes an eigenvector for each selected eigenvalue.

#### **Helper functions**

• starneig\_error\_t starneig\_SEP\_DM\_Select (starneig\_distr\_matrix\_t S, int(\*predicate)(double real, double imag, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur matrix using a user-supplied predicate function.

### **Expert computational functions**

starneig\_error\_t starneig\_SEP\_DM\_Schur\_expert (struct starneig\_schur\_conf \*conf, starneig\_distr\_matrix
 — t H, starneig\_distr\_matrix\_t Q, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

• starneig\_error\_t starneig\_SEP\_DM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t Q, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

starneig\_error\_t starneig\_SEP\_DM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t X)

Computes an eigenvector for each selected eigenvalue.

### 11.7.1 Detailed Description

Functions for solving non-symmetric standard eigenvalue problems on distributed memory systems.

### 11.7.2 Function Documentation

### 11.7.2.1 starneig\_SEP\_DM\_Hessenberg()

```
\begin{tabular}{ll} starneig\_error\_t & starneig\_SEP\_DM\_Hessenberg ( \\ & starneig\_distr\_matrix\_t A, \\ & starneig\_distr\_matrix\_t Q ) \end{tabular}
```

Computes a Hessenberg decomposition of a general matrix.

#### Attention

This function is a wrapper for several ScaLAPACK subroutines. The function exists if STARNEIG\_SEP\_D 

M HESSENBERG is defined.

#### **Parameters**

in,out	Α	On entry, the general matrix $A$ . On exit, the upper Hessenberg matrix $H$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q \ast U$ .

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### **Examples:**

```
sep_dm_full_chain.c.
```

## 11.7.2.2 starneig\_SEP\_DM\_Schur()

Computes a Schur decomposition given a Hessenberg decomposition.

### **Parameters**

in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
out	real	An array of the same size as ${\cal H}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal H}$ containing the imaginary parts of the computed eigenvalues.

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QR algorithm failed to converge.

### **Examples:**

```
sep_dm_full_chain.c.
```

## 11.7.2.3 starneig\_SEP\_DM\_ReorderSchur()

```
starneig_error_t starneig_SEP_DM_ReorderSchur (
    int selected[],
    starneig_distr_matrix_t S,
    starneig_distr_matrix_t Q,
    double real[],
    double imag[])
```

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

#### **Parameters**

in,out	selected	The selection array. On entry, the initial positions of the selected eigenvalues. On exit, the final positions of all correctly placed selected eigenvalues. In case of failure, the number of 1's in the output may be less than the number of 1's in the input.
in,out	S	On entry, the Schur matrix $\hat{S}$ . On exit, the updated Schur matrix $\hat{S}$ .
in, out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
out	real	An array of the same size as ${\cal S}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal S}$ containing the imaginary parts of the computed eigenvalues.

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_PARTIAL\_REORDERING if the Schur form is not fully reordered.

#### See also

```
starneig_SEP_DM_Select
```

### **Examples:**

sep\_dm\_full\_chain.c.

## 11.7.2.4 starneig\_SEP\_DM\_Reduce()

Computes a (reordered) Schur decomposition of a general matrix.

### Attention

This function uses several ScaLAPACK subroutines. The function exists if STARNEIG\_SEP\_DM\_REDUCE is defined.

#### **Parameters**

in,out	Α	On entry, the general matrix $A$ . On exit, the Schur matrix $S$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q \ast U$ .
out	real	An array of the same size as ${\cal A}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal A}$ containing the imaginary parts of the computed eigenvalues.
in	predicate	A function that takes a (complex) eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of eigenvalues, the predicate is called only for the eigenvalue with positive imaginary part and the corresponding $2 \times 2$ block is either selected or deselected. The reordering step is skipped if the argument is a NULL pointer.
in	arg	An optional argument for the predicate function.
out	selected	The final positions of all correctly placed selected eigenvalues.
out	num_selected	The number of selected eigenvalues (a complex conjugate pair is counted as two selected eigenvalues).

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QR algorithm failed to converge. STARNEIG\_PARTI AL\_REORDERING if the Schur form is not fully reordered.

### 11.7.2.5 starneig\_SEP\_DM\_Eigenvectors()

```
starneig_error_t starneig_SEP_DM_Eigenvectors (
    int selected[],
    starneig_distr_matrix_t S,
    starneig_distr_matrix_t Q,
    starneig_distr_matrix_t X)
```

Computes an eigenvector for each selected eigenvalue.

in	selected	The selection array specifying the locations of the selected eigenvalues. The number of 1's in the array is the same as the number of columns in $X$ .
in	S	The Schur matrix $S$ .
in	Q	The orthogonal matrix $Q$ .
out	Χ	A matrix with $n$ rows and one column for each selected eigenvalue. The columns represent
		the computed eigenvectors as previously described.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise

### See also

```
starneig_SEP_DM_Select
```

**Todo** This interface function is not implemented.

### 11.7.2.6 starneig\_SEP\_DM\_Select()

Generates a selection array for a Schur matrix using a user-supplied predicate function.

### **Parameters**

in	S	The Schur matrix $S$ .
in	predicate	A function that takes a (complex) eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of eigenvalues, the predicate is called only for the eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected.
in	arg	An optional argument for the predicate function.
out	selected	The selection array. Both elements of a selected complex conjugate pair are set to 1.
out	num_selected	The (global) number of selected eigenvalues (a complex conjugate pair is counted as two selected eigenvalues).

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### **Examples:**

```
sep_dm_full_chain.c.
```

# 11.7.2.7 starneig\_SEP\_DM\_Schur\_expert()

```
starneig_distr_matrix_t Q,
double real[],
double imag[] )
```

Computes a Schur decomposition given a Hessenberg decomposition.

### **Parameters**

in	conf	Configuration structure.
in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
out	real	An array of the same size as ${\cal H}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal H}$ containing the imaginary parts of the computed eigenvalues.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

## See also

```
starneig_SEP_DM_Schur
starneig_schur_conf
starneig_schur_init_conf
```

## 11.7.2.8 starneig\_SEP\_DM\_ReorderSchur\_expert()

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

#### **Parameters**

in	conf	Configuration structure.
in,out	selected	The selection array.
in,out	S	On entry, the Schur matrix $\hat{S}$ . On exit, the updated Schur matrix $\hat{S}$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q\ast U$ .
out	real	An array of the same size as ${\cal S}$ containing the real parts of the computed eigenvalues.
out	imag	An array of the same size as ${\cal S}$ containing the imaginary parts of the computed eigenvalues.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_SEP_DM_ReorderSchur
starneig_SEP_DM_Select
starneig_reorder_conf
starneig_reorder_init_conf
```

## 11.7.2.9 starneig\_SEP\_DM\_Eigenvectors\_expert()

Computes an eigenvector for each selected eigenvalue.

### **Parameters**

in	selected	The selection array specifying the locations of the selected eigenvalues. The number of 1's in the array is the same as the number of columns in $X$ .
in	S	The Schur matrix $S$ .
in	Q	The orthogonal matrix $Q$ .
out	X	A matrix with $n$ rows and one column for each selected eigenvalue. The columns represent the computed eigenvectors as previously described.

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

# See also

```
starneig_SEP_DM_Select
```

Todo This interface function is not implemented.

### 11.8 Distributed Memory / Generalized EVP

Functions for solving non-symmetric generalized eigenvalue problems on distributed memory systems.

#### **Computational functions**

starneig\_error\_t starneig\_GEP\_DM\_HessenbergTriangular (starneig\_distr\_matrix\_t A, starneig\_distr\_watrix\_t B, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z)

Computes a Hessenberg-triangular decomposition of a general matrix pencil.

starneig\_error\_t starneig\_GEP\_DM\_Schur (starneig\_distr\_matrix\_t H, starneig\_distr\_matrix\_t T, starneig\_
 distr\_matrix\_t Q, starneig\_ distr\_matrix\_t Z, double real[], double imag[], double beta[])

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

starneig\_error\_t starneig\_GEP\_DM\_ReorderSchur (int selected[], starneig\_distr\_matrix\_t S, starneig\_distr—matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[], double imag[], double beta[])

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

• starneig\_error\_t starneig\_GEP\_DM\_Reduce (starneig\_distr\_matrix\_t A, starneig\_distr\_matrix\_t B, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[], double imag[], double beta[], int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_\circ\sigma selected]

Computes a (reordered) generalized Schur decomposition given a general matrix pencil.

starneig\_error\_t starneig\_GEP\_DM\_Eigenvectors (int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t Z, starneig\_distr\_matrix\_t X)

Computes a generalized eigenvector for each selected generalized eigenvalue.

### **Helper functions**

• starneig\_error\_t starneig\_GEP\_DM\_Select (starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur-triangular matrix pencil using a user-supplied predicate function.

# **Expert computational functions**

starneig\_error\_t starneig\_GEP\_DM\_Schur\_expert (struct starneig\_schur\_conf \*conf, starneig\_distr\_
 matrix\_t H, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[],
 double imag[], double beta[])

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

starneig\_error\_t starneig\_GEP\_DM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_cdistr\_matrix\_t Z, double real[], double imag[], double beta[])

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

starneig\_error\_t starneig\_GEP\_DM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Z, starneig\_distr\_c matrix\_t X)

Computes a generalized eigenvector for each selected generalized eigenvalue.

## 11.8.1 Detailed Description

Functions for solving non-symmetric generalized eigenvalue problems on distributed memory systems.

#### 11.8.2 Function Documentation

## 11.8.2.1 starneig\_GEP\_DM\_HessenbergTriangular()

```
starneig\_error\_t \ starneig\_GEP\_DM\_HessenbergTriangular \ ( starneig\_distr\_matrix\_t \ A, starneig\_distr\_matrix\_t \ B, starneig\_distr\_matrix\_t \ \mathcal{Q}, starneig\_distr\_matrix\_t \ \mathcal{Z} \ )
```

Computes a Hessenberg-triangular decomposition of a general matrix pencil.

#### Attention

This function is a wrapper for several ScaLAPACK subroutines. The function exists if STARNEIG\_GEP\_D 

M\_HESSENBERGTRIANGULAR is defined.

#### **Parameters**

in,out	Α	On entry, the general matrix $A.$ On exit, the upper Hessenberg matrix $H.$
in,out	В	On entry, the general matrix $B$ . On exit, the upper triangular matrix $T$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q st U_1$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

## **Examples:**

```
gep_dm_full_chain.c.
```

## 11.8.2.2 starneig\_GEP\_DM\_Schur()

```
starneig_error_t starneig_GEP_DM_Schur (
    starneig_distr_matrix_t H,
    starneig_distr_matrix_t T,
    starneig_distr_matrix_t Q,
    starneig_distr_matrix_t Z,
    double real[],
    double imag[],
    double beta[])
```

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

### **Parameters**

in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in,out	T	On entry, the upper triangular matrix $T$ . On exit, the upper triangular matrix $\hat{T}$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q \ast U_1$ .
in, out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .
out	real	An array of the same size as $H$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $H$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $H$ containing the $\beta$ values of computed generalized eigenvalues.

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QZ algorithm failed to converge.

## **Examples:**

gep\_dm\_full\_chain.c.

## 11.8.2.3 starneig\_GEP\_DM\_ReorderSchur()

```
starneig_error_t starneig_GEP_DM_ReorderSchur (
    int selected[],
    starneig_distr_matrix_t S,
    starneig_distr_matrix_t T,
    starneig_distr_matrix_t Z,
    double real[],
    double imag[],
    double beta[])
```

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

## **Parameters**

in,out	selected	The selection array. On entry, the initial positions of the selected generalized eigenvalues. On exit, the final positions of all correctly placed selected generalized eigenvalues. In case of failure, the number of 1's in the output may be less than the number of 1's in the input.
in,out	S	On entry, the Schur matrix $S$ . On exit, the updated Schur matrix $\hat{S}$ .
in,out	T	On entry, the upper triangular $T$ . On exit, the updates upper triangular matrix $\hat{T}$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q \ast U_1$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z\ast U_2$ .
out	real	An array of the same size as $S$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $S$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $S$ containing the $\beta$ values of computed generalized
		eigenvalues. Generated on Wed Apr 1 2020 10:32:16 for StarNEig Library by Doxygen

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_PARTIAL\_REORDERING if the generalized Schur form is not fully reordered.

### See also

```
starneig_GEP_DM_Select
```

### **Examples:**

gep\_dm\_full\_chain.c.

### 11.8.2.4 starneig\_GEP\_DM\_Reduce()

Computes a (reordered) generalized Schur decomposition given a general matrix pencil.

## Attention

This function uses several ScaLAPACK subroutines. The function exists if STARNEIG\_GEP\_DM\_REDUCE is defined.

### **Parameters**

in,out	Α	On entry, the general matrix $A$ . On exit, the Schur matrix $S$ .
in,out	В	On entry, the general matrix $B$ . On exit, the upper triangular matrix $T$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q \ast U_1$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z \ast U_2$ .
out	real	An array of the same size as $A$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $A$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $A$ containing the $\beta$ values of computed generalized eigenvalues.
in	predicate	A function that takes a (complex) generalized eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of generalized eigenvalues, the predicate is called only for the generalized eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected. The reordering step is skipped if the argument is a NULL pointer.
in	arg	An optional argument for the predicate function.
Generated on W	ed Selected 10:32:16	foTste ក្រែនូវ ភ្លេចនូវផ្សានស្វ្រូវៀ correctly placed selected generalized eigenvalues.
out	num_selected	The number of selected generalized eigenvalues (a complex conjugate pair is counted as two selected generalized eigenvalues).

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise. STARNEIG\_DID\_NOT\_CONVERGE if the QZ algorithm failed to converge. STARNEIG\_PARTI AL\_REORDERING if the generalized Schur form is not fully reordered.

## 11.8.2.5 starneig\_GEP\_DM\_Eigenvectors()

```
starneig_error_t starneig_GEP_DM_Eigenvectors (
    int selected[],
    starneig_distr_matrix_t S,
    starneig_distr_matrix_t T,
    starneig_distr_matrix_t Z,
    starneig_distr_matrix_t X)
```

Computes a generalized eigenvector for each selected generalized eigenvalue.

#### **Parameters**

in	selected	The selection array specifying the locations of the selected generalized eigenvalues. The number of 1's in the array is the same as the number of columns in $X$ .
in	S	The Schur matrix $S$ .
in	T	The upper triangular matrix $T$ .
in	Z	The orthogonal matrix $Z$ .
out	X	A matrix with $n$ rows and one column for each selected generalized eigenvalue. The columns represent the computed generalized eigenvectors as previously described.

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_DM_Select
```

**Todo** This interface function is not implemented.

### 11.8.2.6 starneig\_GEP\_DM\_Select()

Generates a selection array for a Schur-triangular matrix pencil using a user-supplied predicate function.

### **Parameters**

in	S	The Schur matrix $S$ .
in	T	The upper triangular matrix $T$ .
in	predicate	A function that takes a (complex) generalized eigenvalue as input and returns non-zero if it should be selected. For complex conjugate pairs of generalized eigenvalues, the predicate is called only for the generallized eigenvalue with positive imaginary part and the corresponding $2\times 2$ block is either selected or deselected.
in	arg	An optional argument for the predicate function.
out	selected	The selection array. Both elements of a selected complex conjugate pair are set to 1.
out	num_selected	The number of selected generalized eigenvalues (a complex conjugate pair is counted as two selected generalized eigenvalues).

### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

## **Examples:**

gep\_dm\_full\_chain.c.

# 11.8.2.7 starneig\_GEP\_DM\_Schur\_expert()

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

### **Parameters**

in	conf	Configuration structure.
in,out	Н	On entry, the upper Hessenberg matrix $H.$ On exit, the Schur matrix $S.$
in,out	T	On entry, the upper triangular matrix $T$ . On exit, the upper triangular matrix $\hat{T}$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q*U_1$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z st U_2$ .
out	real	An array of the same size as $H$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $H$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $H$ containing the $\beta$ values of computed generalized eigenvalues.

#### Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_DM_Schur
starneig_schur_conf
starneig_schur_init_conf
```

## 11.8.2.8 starneig\_GEP\_DM\_ReorderSchur\_expert()

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

#### **Parameters**

in	conf	Configuration structure.
in,out	selected	The selection array.
in,out	S	On entry, the Schur matrix $\hat{S}$ . On exit, the updated Schur matrix $\hat{S}$ .
in,out	T	On entry, the upper triangular $T$ . On exit, the updates upper triangular matrix $\hat{T}$ .
in,out	Q	On entry, the orthogonal matrix $Q$ . On exit, the product matrix $Q*U_1$ .
in,out	Z	On entry, the orthogonal matrix $Z$ . On exit, the product matrix $Z\ast U_2$ .
out	real	An array of the same size as $S$ containing the real parts of the $\alpha$ values of the computed generalized eigenvalues.
out	imag	An array of the same size as $S$ containing the imaginary parts of the $\alpha$ values of the computed generalized eigenvalues.
out	beta	An array of the same size as $S$ containing the $\beta$ values of computed generalized eigenvalues.

## Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_DM_ReorderSchur
starneig_GEP_DM_Select
starneig_reorder_conf
starneig_reorder_init_conf
```

# 11.8.2.9 starneig\_GEP\_DM\_Eigenvectors\_expert()

Computes a generalized eigenvector for each selected generalized eigenvalue.

### **Parameters**

in	conf	Configuration structure.
in	selected	The selection array specifying the locations of the selected generalized eigenvalues. The number of 1's in the array is the same as the number of columns in $X$ .
in	S	The Schur matrix $S$ .
in	T	The upper triangular matrix $T$ .
in	Z	The orthogonal matrix $Z$ .
out	X	A matrix with $n$ rows and one column for each selected generalized eigenvalue. The columns represent the computed generalized eigenvectors as previously described.

## Returns

STARNEIG\_SUCCESS (0) on success. Negative integer -i when i'th argument is invalid. Positive error code otherwise.

### See also

```
starneig_GEP_DM_Select
```

**Todo** This interface function is not implemented.

## 11.9 Expert configuration structures

Configuration structures and functions for the expert interface functions.

### **Data Structures**

· struct starneig hessenberg conf

Hessenberg reduction configuration structure. More...

struct starneig\_schur\_conf

Schur reduction configuration structure. More...

struct starneig\_reorder\_conf

Eigenvalue reordering configuration structure. More...

· struct starneig\_eigenvectors\_conf

Eigenvector computation configuration structure. More...

#### Hessenberg reduction

void starneig\_hessenberg\_init\_conf (struct starneig\_hessenberg\_conf \*conf)

Initializes a Hessenberg reduction configuration structure with default parameters.

#define STARNEIG\_HESSENBERG\_DEFAULT\_TILE\_SIZE -1

Default tile size.

#define STARNEIG\_HESSENBERG\_DEFAULT\_PANEL\_WIDTH -1
 Default panel width.

#define STARNEIG\_HESSENBERG\_DEFAULT\_PARALLEL\_WORKER\_SIZE -1

# Schur reduction

void starneig\_schur\_init\_conf (struct starneig\_schur\_conf \*conf)

Initializes a Schur reduction configuration structure with default parameters.

#define STARNEIG\_SCHUR\_DEFAULT\_INTERATION\_LIMIT -1

Default iteration limit.

Default parallel worker size.

• #define STARNEIG SCHUR DEFAULT TILE SIZE -1

Default tile size.

#define STARNEIG\_SCHUR\_DEFAULT\_SMALL\_LIMIT -1

Default sequential QR limit.

#define STARNEIG\_SCHUR\_DEFAULT\_AED\_WINDOW\_SIZE -1

Default AED window size.

• #define STARNEIG\_SCHUR\_DEFAULT\_AED\_SHIFT\_COUNT -1

Default AED shift count.

#define STARNEIG\_SCHUR\_DEFAULT\_AED\_NIBBLE -1

Default nibble value.

• #define STARNEIG SCHUR DEFAULT AED PARALLEL SOFT LIMIT -1

Default soft sequential AED limit.

#define STARNEIG\_SCHUR\_DEFAULT\_AED\_PARALLEL\_HARD\_LIMIT -1

Default hard sequential AED limit.

#define STARNEIG SCHUR DEFAULT WINDOW SIZE -1

Default bulge chasing window size.

#define STARNEIG\_SCHUR\_ROUNDED\_WINDOW\_SIZE -2

Rounded bulge chasing window.

#define STARNEIG\_SCHUR\_DEFAULT\_SHIFTS\_PER\_WINDOW -1

Default number of shifts per bulge chasing window.

#define STARNEIG SCHUR DEFAULT UPDATE WIDTH -1

Default left-hand side update width.

#define STARNEIG\_SCHUR\_DEFAULT\_UPDATE\_HEIGHT -1

Default right-hand side update height.

### Eigenvalue reordering

enum starneig\_reorder\_plan\_t { STARNEIG\_REORDER\_DEFAULT\_PLAN = 1, STARNEIG\_REORDER\_

 ONE PART PLAN = 2, STARNEIG REORDER MULTI PART PLAN = 3 }

Reordering plan enumerator.

enum starneig\_reorder\_blueprint\_t {
 STARNEIG\_REORDER\_DEFAULT\_BLUEPRINT = 1, STARNEIG\_REORDER\_DUMMY\_INSERT\_A = 2,
 STARNEIG\_REORDER\_DUMMY\_INSERT\_B = 3, STARNEIG\_REORDER\_CHAIN\_INSERT\_A = 4,
 STARNEIG\_REORDER\_CHAIN\_INSERT\_B = 5, STARNEIG\_REORDER\_CHAIN\_INSERT\_C = 6, STARWEIG\_REORDER\_CHAIN\_INSERT\_D = 7, STARNEIG\_REORDER\_CHAIN\_INSERT\_E = 8,
 STARNEIG\_REORDER\_CHAIN\_INSERT\_F = 9 }

Task insertion blueprint.

void starneig\_reorder\_init\_conf (struct starneig\_reorder\_conf \*conf)

Initializes an eigenvalue reordering configuration structure with default parameters.

#define STARNEIG\_REORDER\_DEFAULT\_UPDATE\_WIDTH -1

Default left-hand side update task width.

#define STARNEIG\_REORDER\_DEFAULT\_UPDATE\_HEIGHT -1

Default right-hand side update task height.

#define STARNEIG\_REORDER\_DEFAULT\_TILE\_SIZE -1

Default tile size.

• #define STARNEIG\_REORDER\_DEFAULT\_VALUES\_PER\_CHAIN -1

Default number of selected eigenvalues per window.

#define STARNEIG\_REORDER\_DEFAULT\_WINDOW\_SIZE -1

Default default window size.

#define STARNEIG\_REORDER\_ROUNDED\_WINDOW\_SIZE -2

Default rounded window size.

#define STARNEIG\_REORDER\_DEFAULT\_SMALL\_WINDOW\_SIZE -1

Default small window size.

#define STARNEIG\_REORDER\_DEFAULT\_SMALL\_WINDOW\_THRESHOLD -1

Default small window threshold.

### Eigenvectors

void starneig\_eigenvectors\_init\_conf (struct starneig\_eigenvectors\_conf \*conf)

Initializes an eigenvectors configuration structure with default parameters.

#define STARNEIG EIGENVECTORS DEFAULT TILE SIZE -1

Default tile size.

#### 11.9.1 Detailed Description

Configuration structures and functions for the expert interface functions.

- 11.9.2 Data Structure Documentation
- 11.9.2.1 struct starneig\_hessenberg\_conf

Hessenberg reduction configuration structure.

# **Data Fields**

int	tile_size	The matrices are divided into square tiles. This parameter defines the used tile size. If the parameter is set to STARNEIG_HESSENBERG_DEFAULT_TILE_SIZE, then the implementation will determine a suitable tile size automatically.
int	panel_width	The reduction is performed one panel at a time. This parameter defines the used panel width. If the parameter is set to STARNEIG_HESSENBERG_DEFAULT_PANEL_WIDTH, then the implementation will determine a suitable panel width automatically.
int	parallel_worker_size	The CPU variants of the panel reduction and trailing matrix update tasks are multithreaded. This parameter defines the number of cores allocated to these tasks. If the parameter is set to STARNEIG_HESSENBERG_DEFAULT_PARALLEL_WORKER_SIZE, then the implementation will determine a suitable CPU core count automatically.

# 11.9.2.2 struct starneig\_schur\_conf

Schur reduction configuration structure.

# **Data Fields**

int	iteration_limit	The QR/QZ is an iterative algorithm. This parameter defines the maximum number of iterations the algorithm is allowed to perform. If the parameter is STARNEIG_SCHUR_DEFAULT_INTERATION_LIMIT, then the implementation will determine a suitable iteration limit automatically.
int	tile_size	The matrices are divided into square tiles. This parameter defines the used tile size. If the parameter is set to STARNEIG_SCHUR_DEFAULT_TILE_SIZE, then the implementation will determine a suitable tile size automatically.
int	small_limit	As the QR/QZ algorithm progresses, the size of the active region shrinks. Once the size of the active region is small enough, then the remaining problem is solved in a sequential manner. This parameter defines the transition point where the implementation switches to a sequential QR algorithm. If the parameter is set to STARNEIG_SCHUR_DEFAULT_SMALL_LIMIT, then the implementation will determine a suitable switching point automatically.
int	aed_window_size	The implementation relies on a so-called Aggressive Early Deflation (AED) technique to accelerate the convergence of the algorithm. Each AED is performed inside a small diagonal window. This parameter defines used AED window size. If the parameter is set to STARNEIG_SCHUR_DEFAULT_AED_WINDOW_SIZE, then the implementation will determine a suitable AED window size automatically.
int	aed_shift_count	The QR/QZ algorithm chases a set of $3\times3$ bulges across the diagonal of the Hessenberg(-triangular) decomposition. Two shifts (eigenvalue estimates) are required to generate each bulge. This parameter defines the number of shifts to use. If the parameter is set to STARNEIG_SCHUR_DEFAULT_AED_SHIFT_COUNT, then the implementation will determine a suitable shift count automatically.
int	aed_nibble	The implementation relies on a so-called Aggressive Early Deflation (AED) technique to accelerate the convergence of the algorithm. Each AED is performed inside a small diagonal window. If the number deflated (converged) eigenvalues is larger than <code>aed_nibble</code> × size of AED window, then the next bulge chasing step is skipped. If the parameter is set to <code>STARNEIG_SCHUR_DEFAULT_AED_NIBBLE</code> , then the implementation will determine a suitable value automatically.

# **Data Fields**

int	aed_parallel_soft_limit	The implementation relies on a so-called Aggressive Early Deflation (AED) technique to accelerate the convergence of the algorithm. Each AED is performed inside a small diagonal window. An AED can be performed sequentially or in parallel. This parameter defines the transition point where the implementation allowed to switch to a sequential AED algorithm. The decision is made based on the size of the AED window. If the parameter is set to STARNEIG_SCHUR_DEFAULT_AED_PARALLEL_SOFT_LIMIT, then the implementation will determine a suitable switching point automatically.
int	aed_parallel_hard_limit	The implementation relies on a so-called Aggressive Early Deflation (AED) technique to accelerate the convergence of the algorithm. Each AED is performed inside a small diagonal window. An AED can be performed sequentially or in parallel. This parameter defines the transition point where the implementation switches to a sequential AED algorithm. The decision is made based on the size of the AED window. If the parameter is set to STARNEIG_SCHUR_DEFAULT_AED_PARALLEL_HARD_LIMIT, then the implementation will determine a suitable switching point automatically.
int	window_size	The QR/QZ algorithm chases a set of $3\times3$ bulges across the diagonal of the Hessenberg(-triangular) decomposition. The bulges are chased in batches. The related similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the used bulge chasing window size. If the parameter is set to STARNEIG_SCHUR_ROUNDED_WINDOW_SIZE, then $ \bullet \text{ maximum window size is set to } 2*\text{tile\_size and } $
		the windows are placed such that their lower right corners respect the boundaries of the underlying data tiles.  **TARNER COLUMN DEFENSION OF THE WINDOW OF THE PROPERTY
		If the parameter is set to STARNEIG_SCHUR_DEFAULT_WINDOW_SIZE, then the implementation will determine a suitable window size automatically.
int	shifts_per_window	The QR/QZ algorithm chases a set of $3\times3$ bulges across the diagonal of the Hessenberg(-triangular) decomposition. The bulges are chased in batches. This parameter defines the used batch size. If the parameter is set to STARNEIG_SCHUR_DEFAULT_SHIFTS_PER_WINDOW then the implementation will determine a suitable batch size automatically.
int	update_width	The similarity similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the width of each left-hand side update task. The value should be multiple of the tile size. If the parameter is set to STARNEIG_SCHUR_DEFAULT_UPDATE_WIDTH, then the implementation will determine a suitable width automatically.
int	update_height	The similarity similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the height of each right-hand side update task. The value should be multiple of the tile size. If the parameter is set to STARNEIG_SCHUR_DEFAULT_UPDATE_HEIGHT, then the implementation will determine a suitable height automatically.

11.9.2.3 struct starneig\_reorder\_conf

Eigenvalue reordering configuration structure.

# **Data Fields**

plan. If the parameter is set to STARNEIG_REORDER_DEFAULT_PLAN, then the implementation will determine a suitable reordering plan automatically.  Starneig_reorder_blueprint_I blueprint	starneig_reorder_plan_t	plan	This parameter plan defines the used reordering
the implementation will determine a suitable reordering plan automatically.  This parameter defines the used task insertion blueprint. If the parameter is set to STARNEIG_REORDER_DEFAULT_BLUEPRINT, then the implementation will determine a suitable task insertion blueprint automatically.  The matrices are divided into square tiles. This parameter defines the used tile size. If the parameter defines the used tile size. If the parameter defines the used tile size. If the parameter is set to STARNEIG_REORDER_DEFAULT_TILE_SIZE, then the implementation will determine a suitable tile size automatically.  The selected eigenvalues are processed in batches and each batch is assigned a window chain. This parameter defines the number of selected eigenvalues processed by each window chain. If the parameter is set to STARNEIG_REORDER_DEFAULT_VALUES_PER_CHAIN, then the implementation will determine a suitable value automatically.  The similarity similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the size of the window. If the parameter is set to STARNEIG_REORDER_EDEFAULT_MINDOW_SIZE, then  • maximum window size is set to 2 * tile_size, • the windows are placed such that their upper left corners respect the boundaries of the underlying data tiles, and • the parameter values_per_chain is ignored.  If the parameter is set to STARNEIG_REORDERDEFAULT_WINDOW_SIZE, then the implementation will determine a suitable window size automatically.  Int small_window_size  Larger diagonal windows in a recursive manner. This parameter defines the used small window size automatically.  Larger diagonal windows in a recursive manner. This parameter defines the used small window size automatically.  Larger diagonal windows in a recursive manner. This parameter defines the used small window size automatically.	Starrioig_roordoi_plati_t	, p	plan. If the parameter is set to
tint window_size  This parameter defines the used task insertion blueprint. If the parameter is set to STANNEIG RECONDER_DEFAULT_BLUEPRINT, then the implementation will determine a suitable task insertion blueprint automatically.  The matrices are divided into square titles. This parameter defines the used tile size. If the parameter is set to STANNEIG_RECONDER_DEFAULT_TILE_SIZE, then the implementation will determine a suitable tile size automatically.  The selected eigenvalues are processed in batches and each batch is assigned a window chain. This parameter defines the number of selected eigenvalues processed by each window chain. If the parameter is set to STARNEIG_RE—ORDER_DEFAULT_VALUES_PEC_ALUES_PEC			
blueprint. If the parameter is set to STARNEIG_REORDER_DEFAULT_BLUEPRINT, then the implementation will determine a suitable task insertion blueprint automatically.  Int tile_size The matrices are divided into square tiles. This parameter defines the used tile size. If the parameter is set to STARNEIG_REORDER_DEFAULT_TILE_SIZE, then the implementation will determine a suitable tile size automatically.  Int values_per_chain The selected eigenvalues are processed in batches and each batch is assigned a window chain. This parameter defines the number of selected eigenvalues processed by each window chain. This parameter defines the number of selected eigenvalues processed by each window chain. This parameter defines the number of selected eigenvalues processed by each window chain. The parameter is set to STARNEIG_RE—ORDER_DEFAULT_VALUES_PER_CHAIN, then the implementation will determine a suitable value automatically.  Int window_size The similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the size of the window. If the parameter is set to STARNEIG_REORDER_DEFAULT_WINDOW_SIZE, then the implementation will determine a suitable window size automatically.  Int small_window_size The parameter is set to STARNEIG_REORDER_DEFAULT_WINDOW_SIZE, then the implementation will determine a suitable window size automatically.  Larger diagonal window are processed using even smaller diagonal window in a recursive manner. This parameter defines the used small window size. If the parameter is set to STARNEIG_REORDER_DEFAULT_WINDOW_SIZE, then the smaller diagonal window in a recursive manner. This parameter defines the used small window size. If the parameter is set to STARNEIG_REO_BER_DEFAULT_SMALL_WINDOW_SIZE, then the smaller diagonal window size set to STARNEIG_REO_BER_DEFAULT_SMALL_WINDOW_SIZE, then the smaller diagonal window size. If the parameter is set to STARNEIG_REO_BER_DEFAULT_SMALL_WINDOW			reordering plan automatically.
starneig Reorder Default_Bluernint then the implementation will determine a suitable task insertion bluerprint automatically.  Int tile_size The matrices are divided into square tiles. This parameter defines the used tile size. If the parameter is set to STARNEIG_REORDER_DEFAULT_TILE_SIZE, then the implementation will determine a suitable tile size automatically.  Int values_per_chain The selected eigenvalues are processed in batches and each batch is assigned a window chain. This parameter defines the number of selected eigenvalues processed by each window chain. If the parameter is set to STARNEIG_RE⊷ ORDER_DEFAULT_VALUES_PER_CHAIN, then the implementation will determine a suitable value automatically.  Int window_size The similarity similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the size of the window. If the parameter is set to STARNEIG_REORDER_PAULT_VINDOW_SIZE, then  Int maximum window size is set to 2 * tile_size,  the windows are placed such that their upper left corners respect the boundaries of the underlying data tiles, and  the parameter values_per_chain is ignored.  If the parameter is set to STARNEIG_REORDER performent is set to STARNEIG_REORDER performent will determine a suitable window size automatically.  Int small_window_size  Large diagonal window are processed using even smaller diagonal window in a recursive manner. This parameter defines the used small window size. If the parameter is set to STARNEIG_REOrphic performent is set to STARNEIG_REOrphic performent. The parameter is set to STARNEIG_REOrphic performent in the parameter is set to STARNEIG_REOrphic performent is set to STARNEIG_REOrphic performent in the parameter is set to STARNEIG_REOrphic performent	starneig_reorder_blueprint_t	blueprint	l ·
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RDER_DEFAULT_SMALL_WINDOW_SIZE, then			I
the implementation will determine a calculate official			the implementation will determine a suitable small
window size automatically.			

# **Data Fields**

int	small_window_threshold	Larger diagonal window are processed using even smaller diagonal windows in a recursive manner. This parameter defines the largest diagonal window that is processed in a scalar manner. If the parameter is set to STARNEIG_REORDER_DE FAULT_SMALL_WINDOW_THRESHOLD, then the implementation will determine a suitable threshold automatically.
int	update_width	The similarity similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the width of each left-hand side update task. The value should be multiple of the tile size. If the parameter is set to STARNEIG_REORDER_DEFAULT_UP DATE_WIDTH, then the implementation will determine a suitable width automatically.
int	update_height	The similarity similarity transformations are initially restricted to inside a small diagonal window and the accumulated transformation are applied only later as BLAS-3 updates. This parameter defines the height of each right-hand side update task. The value should be multiple of the tile size. If the parameter is set to STARNEIG_REORDER_DE FAULT_UPDATE_HEIGHT, then the implementation will determine a suitable height automatically.

# 11.9.2.4 struct starneig\_eigenvectors\_conf

Eigenvector computation configuration structure.

### **Data Fields**

int	tile_size	The matrices are divided into tiles. This parameter defines the used tile size. If the parameter
		is set to STARNEIG_EIGENVECTORS_DEFAULT_TILE_SIZE, then the implementation will
		determine a suitable tile size automatically.

# 11.9.3 Enumeration Type Documentation

11.9.3.1 starneig\_reorder\_plan\_t

enum starneig\_reorder\_plan\_t

Reordering plan enumerator.

Eigenvalues that fall within a diagonal computation *window* are reordered such that all selected eigenvalues are moved to the upper left corner of the window. The corresponding orthogonal transformations are accumulated to separate accumulator matrix / matrices.

A window chain comprises from multiple overlapping diagonal computation windows that are intended to be processed in a particular order. More precisely, the windows are placed such that the overlap between two windows is big enough to accommodate all selected eigenvalues that fall within the preceding windows. In this way, the windows can be processed in sequential order, starting from the bottom window, such that the reordering that takes place in one window always moves the preceding selected eigenvalues to the lower right corner of the next window. In the end, all selected that fall within the combined computation area of the chain are moved to the upper left corner of the topmost window.

An example showing how an eigenvalue can be moved six entries upwards by using three diagonal windows:

```
x \times x \mid
                         ===>
                                 | x x x | ===>
 x-x-+-
                   x-x-+-
                                     x-x-+---+
                                                      α-I-+-
                                     | #<--+ |
                                                       ומממו
 | x x x |
                   | x x x |
                                      ---¤-I-+
                                                         ---¤-¤-+
     -x-x-
                       -x-x-+
      | x x x |
                                        +---¤ |
                            ДΙ
                                               Д I
```

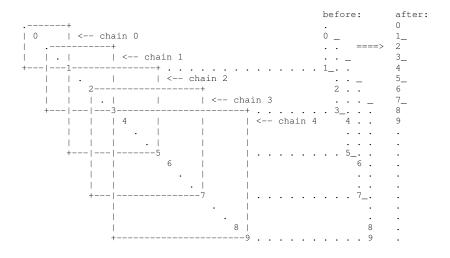
The number of selected eigenvalues that can be moved by a single window chain is limited by the windows size. Thus, the whole reordering procedure usually involves multiple chains that must be be processed in a particular order. A *chain list* describes a list of chains that are intended to be processed together. Window chains that belong to different chain lists are processed separately.

A plan consists from one or more chain lists that are intended to be processed in a particular order.

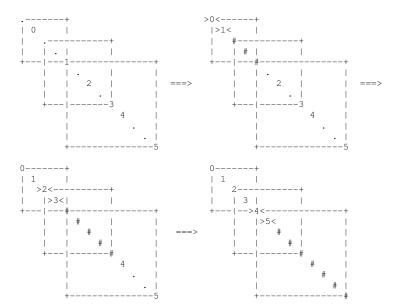
## STARNEIG\_REORDER\_ONE\_PART\_PLAN:

The first chain is placed in the upper left corner of the matrix and its size is chosen such that it contains a desired number of selected eigenvalues (values\_per\_chain parameter). The next chain is places such that its upper left corner is located one entry after the location where the last selected eigenvalue, that falls within the first chain, would be after the reordering. The chain is sized such that the part of the chain, that does not intersect the first chain, contain the desired number of selected eigenvalues. This same procedure is repeated until all selected eigenvalues have been accounted for. All chains belong to the same chain lists and are intended to be processed sequentially.

An example showing the placement of the chains in a case where each chain wields two selected eigenvalues:



An example showing what happens when the first three chains are processed:



If necessary, each chain is re-sized to avoid splitting any  $2 \times 2$  tiles.

Windows are placed such that the first window is located in the lower right corner of the computation area of the window chain. The last window is correspondingly placed in the upper left corner of the computation area.

If necessary, each window is re-sized to avoid splitting any  $2 \times 2$  tiles.

### STARNEIG REORDER MULTI PART PLAN:

A multi-part reordering plan is derived from an one-part reordering plan by splitting the chains into sub-chains as shown below:

```
Initial one-part plan:
 Chain 0: aaaaaa
 Chain 1: bbbbbbbbbb
                                a, b, c, d, e diagonal computation window
 Chain 2:
           cccccccccccc
           dddddddddddddddd
 Chain 3:
 Chain 4:
            eeeeeeeeeeeeeee
Resulting multi-part plan:
 Chain 0: aaaaaa
 Chain 1: .....bbbb
                                     chain list 0
 Chain 2:
           .....dddd
.....eeee
 Chain 3:
 Chain 4:
 Chain 0: bbbbbb....
 Chain 1:
           .....cccc...
                                     chain list 1
           .....dddd....
 Chain 2:
 Chain 3:
 Chain 0: ccccc.....
 Chain 1:
           .....dddd.....
                                     chain list 2
 Chain 2:
            ....eeee.....
 Chain 0:
           dddddd.....
                                     chain list 3
 Chain 1:
            .....eeee.......
 Chain 0:
                                     chain list 4
```

Note that the chains that belong to the same chain list are independent from each other and can therefore be processed in an arbitrary order.

# Enumerator

STARNEIG_REORDER_DEFAULT_PLAN	Default plan.
STARNEIG_REORDER_ONE_PART_PLAN	One part plan.
STARNEIG_REORDER_MULTI_PART_PLAN	Multi part plan.

# $11.9.3.2 \quad starneig\_reorder\_blueprint\_t$

 $\verb"enum starneig_reorder_blueprint_t"$ 

Task insertion blueprint.

A task insertion blueprint defines how a reordering plan is carried out.

## Enumerator

STARNEIG_REORDER_DEFAULT_BLUEPRINT	Default blueprint.
STARNEIG_REORDER_DUMMY_INSERT_A	One-pass forward dummy blueprint. Processes the window chains in order starting from the topmost chain. All update tasks are inserted right after each window reordering task.
STARNEIG_REORDER_DUMMY_INSERT_B	Two-pass backward dummy blueprint. Processes the window chains in two phases starting from the bottommost chain. The window reordering tasks and the right-hand side update tasks are inserted during the first phase. Other update tasks are inserted during the second phase.
STARNEIG_REORDER_CHAIN_INSERT_A	One-pass forward chain blueprint. Processes the window chains in order starting from the topmost chain. The window reordering tasks and high priority right-hand side update tasks are inserted first. Other update tasks are inserted after them.
STARNEIG_REORDER_CHAIN_INSERT_B	Two-pass forward chain blueprint. Processes the window chains in two phases starting from the topmost chain. The window reordering tasks and high priority right-hand side update tasks are inserted first. The left- hand side updates are inserted after them. Other updates are inserted during the second phase.
STARNEIG_REORDER_CHAIN_INSERT_C	One-pass backward chain blueprint. Processes the window chains in order starting from the bottommost chain. The window reordering tasks and high priority right-hand side update tasks are inserted first. Other update tasks are inserted later.
STARNEIG_REORDER_CHAIN_INSERT_D	Two-pass backward chain blueprint. Processes the window chains in two phases starting from the bottommost chain. The window reordering tasks and high priority right-hand side update tasks are inserted first. Update tasks that are related to the Schur matrix are inserted later. Update tasks that are related to the orthogonal matrices are inserted during the second phase.

### Enumerator

STARNEIG_REORDER_CHAIN_INSERT_E	Two-pass delayed backward chain blueprint. Processes the window chains in order starting from the bottommost chain. The window reordering tasks and high priority right-hand side update tasks are inserted first. Update tasks that are related to the Schur matrix are inserted later. Update tasks that are related to the orthogonal matrices are inserted only after all chain list have been processed.
STARNEIG_REORDER_CHAIN_INSERT_F	Three-pass delayed backward chain blueprint. Processes the window chains in two phases starting from the bottommost chain. The window reordering tasks and high priority right-hand side update tasks are inserted during the first phase. Update tasks that are related to the Schur matrix are inserted during the second phase. Update tasks that are related to the orthogonal matrices are inserted only after all chain list have been processed.

## 11.9.4 Function Documentation

# 11.9.4.1 starneig\_hessenberg\_init\_conf()

Initializes a Hessenberg reduction configuration structure with default parameters.

# Parameters

out	conf	The Hessenberg reduction configuration structure.

# 11.9.4.2 starneig\_schur\_init\_conf()

Initializes a Schur reduction configuration structure with default parameters.

#### **Parameters**

out	conf	The Schur reduction configuration structure.

## 11.9.4.3 starneig\_reorder\_init\_conf()

Initializes an eigenvalue reordering configuration structure with default parameters.

## **Parameters**

out	conf	The eigenvalue reordering configuration structure.
-----	------	--

## 11.9.4.4 starneig\_eigenvectors\_init\_conf()

Initializes an eigenvectors configuration structure with default parameters.

## **Parameters**

ſ			
١	out	conf	The eigenvectors configuration structure.

## 11.10 ScaLAPACK compatibility / BLACS matrices

Data types and functions for BLACS formatted distributed matrices.

#### **Data Structures**

struct starneig\_blacs\_descr
 BLACS descriptor. More...

#### **BLACS** contexts

· typedef int starneig\_blacs\_context\_t

BLACS context.

starneig\_blacs\_context\_t starneig\_distr\_to\_blacs\_context (starneig\_distr\_t distr)

Convers a data distribution to a BLACS context.

starneig\_distr\_t starneig\_blacs\_context\_to\_distr (starneig\_blacs\_context\_t context)

Convers a BLACS context to a data distribution.

int starneig\_distr\_is\_blacs\_compatible (starneig\_distr\_t distr)

Checks whether a data distribution is BLACS compatible.

int starneig\_distr\_is\_compatible\_with (starneig\_distr\_t distr, starneig\_blacs\_context\_t context)

Checks whether a data distribution is compatible with a given BLACS context.

## **BLACS** descriptors

typedef struct starneig\_blacs\_descr\_t

BLACS descriptor.

• void starneig\_create\_blacs\_matrix (int rows, int cols, int row\_blksz, int col\_blksz, starneig\_datatype\_t type, starneig\_blacs\_context\_t context, starneig\_blacs\_descr\_t \*descr, void \*\*local)

Creates a BLACS matrix with uninitialized matrix elements.

• void starneig\_distr\_matrix\_to\_blacs\_descr (starneig\_distr\_matrix\_t matrix, starneig\_blacs\_context\_t context, starneig\_blacs\_descr\_t \*descr, void \*\*local)

Convers a distributed matrix to a BLACS descriptor and a matching local array.

starneig\_distr\_matrix\_t starneig\_blacs\_descr\_to\_distr\_matrix (starneig\_datatype\_t type, starneig\_distr\_
 t distr, starneig\_blacs\_descr\_t \*descr, void \*local)

Convers a BLACS descriptor and a matching local array to a distributed matrix.

int starneig\_distr\_matrix\_is\_blacs\_compatible (starneig\_distr\_matrix\_t matrix)

Checks whether a distributed matrix is BLACS compatible.

int starneig\_distr\_matrix\_is\_compatible\_with (starneig\_distr\_matrix\_t matrix, starneig\_blacs\_context\_t context)

Checks whether a distributed matrix is compatible with a given BLACS context.

### 11.10.1 Detailed Description

Data types and functions for BLACS formatted distributed matrices.

11.10.2 Data Structure Documentation

11.10.2.1 struct starneig\_blacs\_descr

BLACS descriptor.

### **Data Fields**

int	type	The descriptor type.
starneig_blacs_context_t	context	The related BLACS context.
int	m	The number of (global) rows in the matrix.
int	n	The number of (global) columns in the matrix.
int	sm	The number of rows in a distribution block.
int	sn	The number of columns in a distribution block.
int	rsrc	The process grid row over which the first row is distributed.
int	csrc	The process grid column over which the first column is distributed.
int	lld	The leading dimension of the local array.

### 11.10.3 Function Documentation

## 11.10.3.1 starneig\_distr\_to\_blacs\_context()

```
\begin{tabular}{ll} starneig\_blacs\_context\_t & starneig\_distr\_to\_blacs\_context (\\ & starneig\_distr\_t & distr ) \end{tabular}
```

Convers a data distribution to a BLACS context.

## Attention

The data distribution must describe a two-dimensional block cyclic distribution.

## **Parameters**

in	distr	The data distribution.
----	-------	------------------------

# Returns

The BLACS context.

## 11.10.3.2 starneig\_blacs\_context\_to\_distr()

Convers a BLACS context to a data distribution.

### **Parameters**

in	context	The BLACS context.
----	---------	--------------------

#### Returns

The data distribution.

### 11.10.3.3 starneig\_distr\_is\_blacs\_compatible()

Checks whether a data distribution is BLACS compatible.

### **Parameters**

in distr	The data distribution.
----------	------------------------

### Returns

Non-zero if the data distribution matrix is BLACS compatible.

### 11.10.3.4 starneig\_distr\_is\_compatible\_with()

Checks whether a data distribution is compatible with a given BLACS context.

## Parameters

in	distr	The data distribution.
in	context	The BLACS context.

### Returns

Non-zero if the data distribution compatible with the BLACS context.

# 11.10.3.5 starneig\_create\_blacs\_matrix()

```
void starneig_create_blacs_matrix (
    int rows,
    int cols,
    int row_blksz,
    int col_blksz,
    starneig_datatype_t type,
    starneig_blacs_context_t context,
    starneig_blacs_descr_t * descr,
    void ** local )
```

Creates a BLACS matrix with uninitialized matrix elements.

#### **Parameters**

in	rows	The number of (global) rows in the matrix.	
in	in cols The number of (global) columns in the matrix.		
in row_blksz The number of rows in a distribution block. Can be set to -1 in which case the libra		The number of rows in a distribution block. Can be set to -1 in which case the library	
		decides the value.	
in	col_blksz	The number of columns in a distribution block. Can be set to -1 in which case the library	
	decides the value.		
in	type	The matrix element data type.	
in	context	The BLACS context.	
out	descr	The BLACS descriptor.	
out	out local A pointer to the local array.		

### 11.10.3.6 starneig\_distr\_matrix\_to\_blacs\_descr()

Convers a distributed matrix to a BLACS descriptor and a matching local array.

This function creates a wrapper object. The contents of the distributed matrix may be modified by the functions that use the wrapper object.

#### **Parameters**

in	matrix	The distributed matrix.	
in	context	The BLACS context. The context must have been converted from the same data distribution	
		the distributed matrix is using or vice versa.	
out	descr	The BLACS descriptor.	
out	local	A pointer to the local array.	

## 11.10.3.7 starneig\_blacs\_descr\_to\_distr\_matrix()

```
starneig_distr_t distr,
starneig_blacs_descr_t * descr,
void * local )
```

Convers a BLACS descriptor and a matching local array to a distributed matrix.

This function creates a wrapper object. The contents of the local array may be modified by the functions that use the wrapper object. The starneig\_distr\_matrix\_destroy() function does not de-initilize the BLACS descriptor nor free the local array.

#### **Parameters**

in	type	The matrix element data type.	
in	distr	The data distribution. The data distribution must have been converted from the same BLACS context the BLACS descriptor is using or vice versa.	
in	descr	The BLACS descriptor.	
in	local	A pointer to the local array.	

### Returns

The distributed matrix.

11.10.3.8 starneig\_distr\_matrix\_is\_blacs\_compatible()

Checks whether a distributed matrix is BLACS compatible.

## **Parameters**

in	matrix	The distributed matrix.

### Returns

Non-zero if the distributed matrix is BLACS compatible.

11.10.3.9 starneig\_distr\_matrix\_is\_compatible\_with()

Checks whether a distributed matrix is compatible with a given BLACS context.

# **Parameters**

in	matrix	The distributed matrix.
in	context	The BLACS context.

# Returns

Non-zero if the distributed matrix compatible with the BLACS context.

## 11.11 ScaLAPACK compatibility / BLACS helpers

Data types and helper functions for BLACS.

#### **Functions**

void starneig\_blacs\_pinfo (int \*my\_rank, int \*rank\_count)

Queries process rank information.

int starneig\_blacs\_get (starneig\_blacs\_context\_t context, starneig\_blacs\_query\_id\_t query)

Returns BLACS context's internal defaults.

• starneig\_blacs\_context\_t starneig\_blacs\_gridinit (starneig\_blacs\_context\_t system\_context, char \*order, int rows, int cols)

Initializes a BLACS process grid.

 $\bullet \ \ void\ starneig\_blacs\_gridinfo\ (starneig\_blacs\_context\_t\ context,\ int\ *rows,\ int\ *cols,\ int\ *row,\ int\ *col)\\$ 

Queries BLACS process grid information.

• void starneig\_blacs\_pcoord (starneig\_blacs\_context\_t context, int process, int \*row, int \*col)

Queries BLACS process grid coordinates.

void starneig blacs gridexit (starneig blacs context t context)

Releases process grid specific resources.

void starneig\_blacs\_exit (int cont)

Releases all contexts and related resources.

• int starneig\_numroc (int n, int nb, int iproc, int isrcproc, int nprocs)

Computes the number of matrix rows/columns owned by a given process.

• int starneig\_descinit (struct starneig\_blacs\_descr \*descr, int m, int n, int sm, int sn, int irsrc, int icsrc, starneig\_blacs\_context\_t context, int ld)

Initializes a BLACS descriptor.

## **Query indeces**

· typedef int starneig\_blacs\_query\_id\_t

Data type for blacs\_get() function query id.

#define STARNEIG\_BLACS\_GET\_DEFAULT\_CONTEXT 0

Query id for getting the default system context.

## 11.11.1 Detailed Description

Data types and helper functions for BLACS.

# 11.11.2 Function Documentation

# 11.11.2.1 starneig\_blacs\_pinfo()

Queries process rank information.

### **Parameters**

out	my_rank	An unique process id (rank).
out	rank_count	The total number of processes (ranks) available.

### 11.11.2.2 starneig\_blacs\_get()

Returns BLACS context's internal defaults.

#### **Parameters**

in	context	The BLACS context.
in	query	The query id.

### Returns

The internal default value that matches the given query id.

# 11.11.2.3 starneig\_blacs\_gridinit()

```
starneig_blacs_context_t starneig_blacs_gridinit (
    starneig_blacs_context_t system_context,
    char * order,
    int rows,
    int cols )
```

Initializes a BLACS process grid.

## **Parameters**

in	system_context	The system BLACS context to be used in creating the process grid.
in	order	The process mapping order. "R": Use row-major natural ordering. "C": Use column-major natural ordering. ELSE: Use row-major natural ordering.
in	rows	The number of rows in the process grid.
in	cols	The number of columns in the process grid.

### **Returns**

A handle to the created BLACS context.

## 11.11.2.4 starneig\_blacs\_gridinfo()

Queries BLACS process grid information.

## **Parameters**

in	context	The BLACS context.
out	rows	The number of rows in the process grid.
out	cols	The number of columns in the process grid.
out	out row The row coordinate of the calling process.	
out	col	The column coordinate of the calling process.

## 11.11.2.5 starneig\_blacs\_pcoord()

Queries BLACS process grid coordinates.

# Parameters

in	context	The BLACS context.
in	process	The process id (rank).
out	row	The row coordinate of the process.

## 11.11.2.6 starneig\_blacs\_gridexit()

Releases process grid specific resources.

### **Parameters**

in	context	The BLACS context.

## 11.11.2.7 starneig\_blacs\_exit()

Releases all contexts and related resources.

#### **Parameters**

in	cont	The continue flag.
----	------	--------------------

# 11.11.2.8 starneig\_numroc()

```
int starneig_numroc (
    int n,
    int nb,
    int iproc,
    int isrcproc,
    int nprocs )
```

Computes the number of matrix rows/columns owned by a given process.

### **Parameters**

in	n	The number of rows/columns in the distributed matrix.	
in	nb	The block size.	
in	iproc	The coordinate of the process whose local array row or column is to be determined.	
in	isrcproc	The coordinate of the process that possesses the first row or column of the distributed matrix.	
in	nprocs	The total number processes over which the matrix is distributed.	

## Returns

The number of rows/columns owned by the process.

# 11.11.2.9 starneig\_descinit()

Initializes a BLACS descriptor.

# **Parameters**

out	descr	The matrix descriptor.	
in	m	The number of rows in the matrix.	
in	n	The number of columns in the matrix.	
in	sm	The number of rows in a distributed block.	
in	sn	The number of columns in a distributed block.	
in	irsrc	The process grid row over which the first row is distributed.	
in	icsrc	The process grid column over which the first column is distributed.	
in	context	The BLACS context.	
in	ld	The local array leading dimension.	

# Returns

Zero if the initialization was successful, non-zero otherwise.

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### 12 File Documentation

## 12.1 blacs\_helpers.h File Reference

This file contains various BLACS helper functions.

```
#include <starneig/configuration.h>
#include <starneig/blacs_matrix.h>
```

#### **Functions**

void starneig\_blacs\_pinfo (int \*my\_rank, int \*rank\_count)

Queries process rank information.

int starneig\_blacs\_get (starneig\_blacs\_context\_t context, starneig\_blacs\_query\_id\_t query)

Returns BLACS context's internal defaults.

starneig\_blacs\_context\_t starneig\_blacs\_gridinit (starneig\_blacs\_context\_t system\_context, char \*order, int rows, int cols)

Initializes a BLACS process grid.

 $\bullet \ \ void \ starneig\_blacs\_gridinfo \ (starneig\_blacs\_context\_t \ context, int \ *rows, int \ *cols, int \ *row, int \ *col)\\$ 

Queries BLACS process grid information.

void starneig\_blacs\_pcoord (starneig\_blacs\_context\_t context, int process, int \*row, int \*col)

Queries BLACS process grid coordinates.

void starneig\_blacs\_gridexit (starneig\_blacs\_context\_t context)

Releases process grid specific resources.

void starneig\_blacs\_exit (int cont)

Releases all contexts and related resources.

• int starneig\_numroc (int n, int nb, int iproc, int isrcproc, int nprocs)

Computes the number of matrix rows/columns owned by a given process.

• int starneig\_descinit (struct starneig\_blacs\_descr \*descr, int m, int n, int sm, int sn, int irsrc, int icsrc, starneig\_blacs\_context\_t context, int ld)

Initializes a BLACS descriptor.

### **Query indeces**

• #define STARNEIG\_BLACS\_GET\_DEFAULT\_CONTEXT 0

Query id for getting the default system context.

typedef int starneig\_blacs\_query\_id\_t

Data type for blacs get() function query id.

### 12.1.1 Detailed Description

This file contains various BLACS helper functions.

## **Author**

Mirko Myllykoski (mirkom@cs.umu.se), Umeå University

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### 12.2 blacs matrix.h File Reference

This file contains data types and functions for BLACS formatted distributed matrices.

```
#include <starneig/configuration.h>
#include <starneig/distr_matrix.h>
```

### **Data Structures**

• struct starneig\_blacs\_descr BLACS descriptor. More...

### **BLACS** contexts

typedef int starneig\_blacs\_context\_t

BLACS context.

starneig\_blacs\_context\_t starneig\_distr\_to\_blacs\_context (starneig\_distr\_t distr)

Convers a data distribution to a BLACS context.

• starneig\_distr\_t starneig\_blacs\_context\_to\_distr (starneig\_blacs\_context\_t context)

Convers a BLACS context to a data distribution.

int starneig\_distr\_is\_blacs\_compatible (starneig\_distr\_t distr)

Checks whether a data distribution is BLACS compatible.

int starneig\_distr\_is\_compatible\_with (starneig\_distr\_t distr, starneig\_blacs\_context\_t context)

Checks whether a data distribution is compatible with a given BLACS context.

#### **BLACS** descriptors

typedef struct starneig\_blacs\_descr\_t

BLACS descriptor.

 void starneig\_create\_blacs\_matrix (int rows, int cols, int row\_blksz, int col\_blksz, starneig\_datatype\_t type, starneig\_blacs\_context\_t context, starneig\_blacs\_descr\_t \*descr, void \*\*local)

Creates a BLACS matrix with uninitialized matrix elements.

• void starneig\_distr\_matrix\_to\_blacs\_descr (starneig\_distr\_matrix\_t matrix, starneig\_blacs\_context\_t context, starneig\_blacs\_descr\_t \*descr, void \*\*local)

Convers a distributed matrix to a BLACS descriptor and a matching local array.

starneig\_distr\_matrix\_t starneig\_blacs\_descr\_to\_distr\_matrix (starneig\_datatype\_t type, starneig\_distr\_
 t distr, starneig\_blacs\_descr\_t \*descr, void \*local)

Convers a BLACS descriptor and a matching local array to a distributed matrix.

int starneig\_distr\_matrix\_is\_blacs\_compatible (starneig\_distr\_matrix\_t matrix)

Checks whether a distributed matrix is BLACS compatible.

int starneig\_distr\_matrix\_is\_compatible\_with (starneig\_distr\_matrix\_t matrix, starneig\_blacs\_context\_t context)

Checks whether a distributed matrix is compatible with a given BLACS context.

#### 12.2.1 Detailed Description

This file contains data types and functions for BLACS formatted distributed matrices.

Author

Mirko Myllykoski (mirkom@cs.umu.se), Umeå University

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# 12.3 configuration.h File Reference

This file contains StarNEig library configuration.

#### Macros

• #define STARNEIG ENABLE MPI

Defined if the library was compiled with MPI support.

#define STARNEIG ENABLE CUDA

Defined if the library was compiled with CUDA support.

#define STARNEIG ENABLE BLACS

Defined if the library was compiled with BLACS support.

• #define STARNEIG\_SEP\_DM\_HESSENBERG

Defined if the starneig\_SEP\_DM\_Hessenberg() function exists.

#define STARNEIG GEP DM HESSENBERGTRIANGULAR

Defined if the starneig\_GEP\_DM\_HessenbergTriangular() function exists.

• #define STARNEIG\_SEP\_DM\_REDUCE

Defined if the starneig\_SEP\_DM\_Reduce() function exists.

• #define STARNEIG GEP DM REDUCE

Defined if the starneig\_GEP\_DM\_Reduce() function exists.

#### 12.3.1 Detailed Description

This file contains StarNEig library configuration.

Author

Mirko Myllykoski (mirkom@cs.umu.se), Umeå University

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## 12.4 distr matrix.h File Reference

This file contains data types and functions for distributed matrices.

```
#include <starneig/configuration.h>
#include <stddef.h>
```

## **Data Structures**

struct starneig\_distr\_block

Distributed block. More ...

#### **Functions**

## **Query functions**

 void starneig\_distr\_matrix\_get\_blocks (starneig\_distr\_matrix\_t matrix, struct starneig\_distr\_block \*\*blocks, int \*num\_blocks)

Returns the locally owned distributed blocks.

starneig\_distr\_t starneig\_distr\_matrix\_get\_distr (starneig\_distr\_matrix\_t matrix)

Returns the distribution that is associated with a distributed matrix.

starneig\_datatype\_t starneig\_distr\_matrix\_get\_datatype (starneig\_distr\_matrix\_t matrix)

Returns the matrix element data type.

size\_t starneig\_distr\_matrix\_get\_elemsize (starneig\_distr\_matrix\_t matrix)

Returns the matrix element size.

int starneig\_distr\_matrix\_get\_rows (starneig\_distr\_matrix\_t matrix)

Returns the number of (global) rows.

int starneig\_distr\_matrix\_get\_cols (starneig\_distr\_matrix\_t matrix)

Returns the number of (global) columns.

int starneig\_distr\_matrix\_get\_row\_blksz (starneig\_distr\_matrix\_t matrix)

Returns the number of rows in a distribution block.

• int starneig\_distr\_matrix\_get\_col\_blksz (starneig\_distr\_matrix\_t matrix)

Returns the number of columns in a distribution block.

## **Helpers**

void starneig\_broadcast (int root, size\_t size, void \*buffer)
 Broadcast a buffer.

## **Data distributions**

Process mapping order.

• typedef struct starneig\_distr \* starneig\_distr\_t

Data distribution.

starneig\_distr\_t starneig\_distr\_init ()

Creates a default data distribution.

starneig\_distr\_t starneig\_distr\_init\_mesh (int rows, int cols, starneig\_distr\_order\_t order)

Creates a two-dimensional block cyclic data distribution.

starneig\_distr\_t starneig\_distr\_init\_func (int(\*func)(int row, int col, void \*arg), void \*arg, size\_t arg\_size)

Creates a distribution using a data distribution function.

starneig\_distr\_t starneig\_distr\_duplicate (starneig\_distr\_t distr)

Duplicates a data distribution.

void starneig\_distr\_destroy (starneig\_distr\_t distr)

Destroys a data distribution.

## **Distributed matrices**

enum starneig\_datatype\_t { STARNEIG\_REAL\_DOUBLE }

Distributed matrix element data type.

• typedef struct starneig\_distr\_matrix \* starneig\_distr\_matrix\_t

Distributed matrix.

starneig\_distr\_matrix\_t starneig\_distr\_matrix\_create (int rows, int cols, int row\_blksz, int col\_blksz, starneig
 \_datatype\_t type, starneig\_distr\_t distr)

Creates a distributed matrix with uninitialized matrix elements.

starneig\_distr\_matrix\_t starneig\_distr\_matrix\_create\_local (int rows, int cols, starneig\_datatype\_t type, int owner, double \*A, int IdA)

Creates a single-owner distributed matrix from a local matrix.

void starneig\_distr\_matrix\_destroy (starneig\_distr\_matrix\_t matrix)

Destroys a distributed matrix.

void starneig\_distr\_matrix\_copy (starneig\_distr\_matrix\_t source, starneig\_distr\_matrix\_t dest)

Copies the contents of a distributed matrix to a second distributed matrix.

void starneig\_distr\_matrix\_copy\_region (int sr, int sc, int dr, int dc, int rows, int cols, starneig\_distr\_matrix\_t source, starneig\_distr\_matrix\_t dest)

Copies region of a distributed matrix to a second distributed matrix.

#### 12.4.1 Detailed Description

This file contains data types and functions for distributed matrices.

#### **Author**

```
Mirko Myllykoski (mirkom@cs.umu.se), Umeå University Lars Karlsson (larsk@cs.umu.se), Umeå University
```

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# 12.5 error.h File Reference

This file contains the library error codes.

#include <starneig/configuration.h>

#### Macros

• #define STARNEIG\_SUCCESS 0

The interface function was executed successfully.

#define STARNEIG\_GENERIC\_ERROR 1

The interface function encountered a generic error.

#define STARNEIG\_NOT\_INITIALIZED 2

The library was not initialized when the interface function was called.

#define STARNEIG INVALID CONFIGURATION 3

The interface function encountered an invalid configuration argument.

#define STARNEIG\_INVALID\_ARGUMENTS 4

The interface function encountered an invalid argument.

#define STARNEIG\_INVALID\_DISTR\_MATRIX 5

One or more of the involved distributed matrices have an invalid distribution, invalid dimensions and/or an invalid distributed block size.

#define STARNEIG\_DID\_NOT\_CONVERGE 6

The interface function encountered a situation where the QR/QZ algorithm did not converge. The matrix (pencil) may be partially in Schur form.

• #define STARNEIG\_PARTIAL\_REORDERING 7

The interface function failed to reorder the (generalized) Schur form. The (generalized) Schur form may be partially reordered.

#define STARNEIG CLOSE EIGENVALUES 8

The interface function encountered a situation where two selected eigenvalues were close to each other.

# Typedefs

· typedef int starneig\_error\_t

Interface function return value data type.

# 12.5.1 Detailed Description

This file contains the library error codes.

# **Author**

Mirko Myllykoski (mirkom@cs.umu.se), Umeå University

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## 12.6 expert.h File Reference

This file contains configuration structures and functions for the expert interface functions.

#include <starneig/configuration.h>

## **Data Structures**

struct starneig\_hessenberg\_conf

Hessenberg reduction configuration structure. More...

struct starneig\_schur\_conf

Schur reduction configuration structure. More...

· struct starneig\_reorder\_conf

Eigenvalue reordering configuration structure. More...

struct starneig\_eigenvectors\_conf

Eigenvector computation configuration structure. More...

## Hessenberg reduction

#define STARNEIG\_HESSENBERG\_DEFAULT\_TILE\_SIZE -1

Default tile size

• #define STARNEIG HESSENBERG DEFAULT PANEL WIDTH -1

Default panel width.

• #define STARNEIG\_HESSENBERG\_DEFAULT\_PARALLEL\_WORKER\_SIZE -1

Default parallel worker size.

void starneig\_hessenberg\_init\_conf (struct starneig\_hessenberg\_conf \*conf)

Initializes a Hessenberg reduction configuration structure with default parameters.

#### Schur reduction

#define STARNEIG\_SCHUR\_DEFAULT\_INTERATION\_LIMIT -1

Default iteration limit.

#define STARNEIG\_SCHUR\_DEFAULT\_TILE\_SIZE -1

Default tile size.

#define STARNEIG\_SCHUR\_DEFAULT\_SMALL\_LIMIT -1

Default sequential QR limit.

#define STARNEIG\_SCHUR\_DEFAULT\_AED\_WINDOW\_SIZE -1

Default AED window size.

• #define STARNEIG\_SCHUR\_DEFAULT\_AED\_SHIFT\_COUNT -1

Default AED shift count.

#define STARNEIG\_SCHUR\_DEFAULT\_AED\_NIBBLE -1

Default nibble value.

#define STARNEIG\_SCHUR\_DEFAULT\_AED\_PARALLEL\_SOFT\_LIMIT -1

Default soft sequential AED limit.

• #define STARNEIG\_SCHUR\_DEFAULT\_AED\_PARALLEL\_HARD\_LIMIT -1

Default hard sequential AED limit.

#define STARNEIG\_SCHUR\_DEFAULT\_WINDOW\_SIZE -1

Default bulge chasing window size.

#define STARNEIG SCHUR ROUNDED WINDOW SIZE -2

Rounded bulge chasing window.

#define STARNEIG\_SCHUR\_DEFAULT\_SHIFTS\_PER\_WINDOW -1

Default number of shifts per bulge chasing window.

#define STARNEIG\_SCHUR\_DEFAULT\_UPDATE\_WIDTH -1

Default left-hand side update width.

#define STARNEIG\_SCHUR\_DEFAULT\_UPDATE\_HEIGHT -1

Default right-hand side update height.

void starneig\_schur\_init\_conf (struct starneig\_schur\_conf \*conf)

Initializes a Schur reduction configuration structure with default parameters.

## Eigenvalue reordering

#define STARNEIG\_REORDER\_DEFAULT\_UPDATE\_WIDTH -1

Default left-hand side update task width.

#define STARNEIG\_REORDER\_DEFAULT\_UPDATE\_HEIGHT -1

Default right-hand side update task height.

#define STARNEIG\_REORDER\_DEFAULT\_TILE\_SIZE -1

Default tile size.

• #define STARNEIG\_REORDER\_DEFAULT\_VALUES\_PER\_CHAIN -1

Default number of selected eigenvalues per window.

#define STARNEIG\_REORDER\_DEFAULT\_WINDOW\_SIZE -1

Default default window size.

• #define STARNEIG REORDER ROUNDED WINDOW SIZE -2

Default rounded window size.

#define STARNEIG\_REORDER\_DEFAULT\_SMALL\_WINDOW\_SIZE -1

Default small window size.

#define STARNEIG\_REORDER\_DEFAULT\_SMALL\_WINDOW\_THRESHOLD -1

Default small window threshold.

Reordering plan enumerator.

enum starneig\_reorder\_blueprint\_t {
 STARNEIG\_REORDER\_DEFAULT\_BLUEPRINT = 1, STARNEIG\_REORDER\_DUMMY\_INSERT\_A = 2,
 STARNEIG\_REORDER\_DUMMY\_INSERT\_B = 3, STARNEIG\_REORDER\_CHAIN\_INSERT\_A = 4,
 STARNEIG\_REORDER\_CHAIN\_INSERT\_B = 5, STARNEIG\_REORDER\_CHAIN\_INSERT\_C = 6, STARWING\_REORDER\_CHAIN\_INSERT\_D = 7, STARNEIG\_REORDER\_CHAIN\_INSERT\_E = 8,
 STARNEIG\_REORDER\_CHAIN\_INSERT\_F = 9 }

Task insertion blueprint.

void starneig reorder init conf (struct starneig reorder conf \*conf)

Initializes an eigenvalue reordering configuration structure with default parameters.

#### Eigenvectors

#define STARNEIG\_EIGENVECTORS\_DEFAULT\_TILE\_SIZE -1

Default tile size.

void starneig eigenvectors init conf (struct starneig eigenvectors conf \*conf)

Initializes an eigenvectors configuration structure with default parameters.

## 12.6.1 Detailed Description

This file contains configuration structures and functions for the expert interface functions.

#### **Author**

```
Mirko Myllykoski (mirkom@cs.umu.se), Umeå University Angelika Schwarz (angies@cs.umu.se), Umeå University
```

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# 12.7 gep\_dm.h File Reference

This file contains distributed memory interface functions for generalized eigenvalue problems.

```
#include <starneig/configuration.h>
#include <starneig/error.h>
#include <starneig/expert.h>
#include <starneig/distr_matrix.h>
```

#### **Functions**

## **Computational functions**

starneig\_error\_t starneig\_GEP\_DM\_HessenbergTriangular (starneig\_distr\_matrix\_t A, starneig\_distr\_
 matrix\_t B, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z)

Computes a Hessenberg-triangular decomposition of a general matrix pencil.

- starneig\_error\_t starneig\_GEP\_DM\_Schur (starneig\_distr\_matrix\_t H, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[], double imag[], double beta[])
  - Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.
- starneig\_error\_t starneig\_GEP\_DM\_ReorderSchur (int selected[], starneig\_distr\_matrix\_t S, starneig\_
  distr\_matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[], double imag[], double beta[])

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

starneig\_error\_t starneig\_GEP\_DM\_Reduce (starneig\_distr\_matrix\_t A, starneig\_distr\_matrix\_t B, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[], double imag[], double beta[], int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_\circ\sincles selected]

Computes a (reordered) generalized Schur decomposition given a general matrix pencil.

starneig\_error\_t starneig\_GEP\_DM\_Eigenvectors (int selected[], starneig\_distr\_matrix\_t S, starneig\_
 distr\_matrix\_t T, starneig\_distr\_matrix\_t Z, starneig\_distr\_matrix\_t X)

Computes a generalized eigenvector for each selected generalized eigenvalue.

## **Helper functions**

• starneig\_error\_t starneig\_GEP\_DM\_Select (starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_\circ\sigma selected)

Generates a selection array for a Schur-triangular matrix pencil using a user-supplied predicate function.

#### **Expert computational functions**

starneig\_error\_t starneig\_GEP\_DM\_Schur\_expert (struct starneig\_schur\_conf \*conf, starneig\_distr\_
 matrix\_t H, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t Z, double real[],
 double imag[], double beta[])

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

• starneig\_error\_t starneig\_GEP\_DM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Q, starneig\_cistr\_matrix\_t Z, double real[], double imag[], double beta[])

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

starneig\_error\_t starneig\_GEP\_DM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t T, starneig\_distr\_matrix\_t Z, starneig\_distr\_matrix\_t X)

Computes a generalized eigenvector for each selected generalized eigenvalue.

# 12.7.1 Detailed Description

This file contains distributed memory interface functions for generalized eigenvalue problems.

#### **Author**

```
Mirko Myllykoski (mirkom@cs.umu.se), Umeå University Lars Karlsson (larsk@cs.umu.se), Umeå University
```

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## 12.8 gep\_sm.h File Reference

This file contains shared memory interface functions for generalized eigenvalue problems.

```
#include <starneig/configuration.h>
#include <starneig/error.h>
#include <starneig/expert.h>
```

**Functions** 

#### **Computational functions**

• starneig\_error\_t starneig\_GEP\_SM\_HessenbergTriangular (int n, double A[], int ldA, double B[], int ldB, double Q[], int ldQ, double Z[], int ldZ)

Computes a Hessenberg-triangular decomposition of a general matrix pencil.

• starneig\_error\_t starneig\_GEP\_SM\_Schur (int n, double H[], int ldH, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.

• starneig\_error\_t starneig\_GEP\_SM\_ReorderSchur (int n, int selected[], double S[], int ldS, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

Reorders selected generalized eigenvalues to the top left corner of a generalized Schur decomposition.

• starneig\_error\_t starneig\_GEP\_SM\_Reduce (int n, double A[], int IdA, double B[], int IdB, double Q[], int IdQ, double Z[], int IdZ, double real[], double imag[], double beta[], int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_selected)

Computes a (reordered) generalized Schur decomposition given a general matrix pencil.

• starneig\_error\_t starneig\_GEP\_SM\_Eigenvectors (int n, int selected[], double S[], int ldS, double T[], int ldT, double Z[], int ldZ, double X[], int ldX)

Computes a generalized eigenvector for each selected generalized eigenvalue.

## **Helper functions**

• starneig\_error\_t starneig\_GEP\_SM\_Select (int n, double S[], int ldS, double T[], int ldT, int(\*predicate)(double real, double imag, double beta, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur-triangular matrix pencil using a user-supplied predicate function.

# **Expert computational functions**

- starneig\_error\_t starneig\_GEP\_SM\_Schur\_expert (struct starneig\_schur\_conf \*conf, int n, double H[], int IdH, double T[], int IdT, double Q[], int IdQ, double Z[], int IdZ, double real[], double imag[], double beta[])

  Computes a generalized Schur decomposition given a Hessenberg-triangular decomposition.
- starneig\_error\_t starneig\_GEP\_SM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int n, int selected[], double S[], int ldS, double T[], int ldT, double Q[], int ldQ, double Z[], int ldZ, double real[], double imag[], double beta[])

Reorders selected eigenvalues to the top left corner of a generalized Schur decomposition.

• starneig\_error\_t starneig\_GEP\_SM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int n, int selected[], double S[], int IdS, double T[], int IdT, double Z[], int IdZ, double X[], int IdX)

Computes a generalized eigenvector for each selected generalized eigenvalue.

## 12.8.1 Detailed Description

This file contains shared memory interface functions for generalized eigenvalue problems.

## **Author**

```
Mirko Myllykoski (mirkom@cs.umu.se), Umeå University Lars Karlsson (larsk@cs.umu.se), Umeå University
```

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#### 12.9 node.h File Reference

This file contains interface to configure the intra-node execution environment.

```
#include <starneig/configuration.h>
#include <mpi.h>
```

#### **Functions**

void starneig node init (int cores, int gpus, starneig flag t flags)

Initializes the intra-node execution environment.

• int starneig\_node\_initialized ()

Checks whether the intra-node execution environment is initialized.

• int starneig node get cores ()

Returns the number of cores (threads) per MPI rank.

• void starneig\_node\_set\_cores (int cores)

Changes the number of CPUs cores (threads) to use per MPI rank.

int starneig\_node\_get\_gpus ()

Returns the number of GPUs per MPI rank.

void starneig\_node\_set\_gpus (int gpus)

Changes the number of GPUs to use per MPI rank.

• void starneig\_node\_finalize ()

Deallocates resources associated with the intra-node configuration.

## **Distributed memory**

void starneig\_mpi\_set\_comm (MPI\_Comm comm)

Sets a MPI communicator for the library.

MPI\_Comm starneig\_mpi\_get\_comm ()

Returns the library MPI communicator.

## Library initialization flags

#define STARNEIG DEFAULT 0x0

Default initialization flag.

#define STARNEIG HINT SM 0x0

Initializes the library for shared memory computation.

#define STARNEIG\_HINT\_DM 0x1

Initializes the library for distributed memory computation.

#define STARNEIG FXT DISABLE 0x2

Disables FXT traces.

#define STARNEIG\_AWAKE\_WORKERS 0x4

Keeps worker threads awake.

#define STARNEIG AWAKE MPI WORKER 0x8

Keeps StarPU-MPI communication thread awake.

Enables fast StarPU-MPI mode.

#define STARNEIG NO VERBOSE 0x10

Disables verbose messages.

• #define STARNEIG NO MESSAGES (STARNEIG NO VERBOSE | 0x20)

Disables messages.

typedef unsigned starneig\_flag\_t

Library initialization flag data type.

## 12.9.1 Detailed Description

This file contains interface to configure the intra-node execution environment.

#### Author

```
Mirko Myllykoski (mirkom@cs.umu.se), Umeå University Lars Karlsson (larsk@cs.umu.se), Umeå University
```

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## 12.10 sep\_dm.h File Reference

This file contains distributed memory interface functions for standard eigenvalue problems.

```
#include <starneig/configuration.h>
#include <starneig/error.h>
#include <starneig/expert.h>
#include <starneig/distr_matrix.h>
```

## **Functions**

# **Computational functions**

- starneig\_error\_t starneig\_SEP\_DM\_Hessenberg (starneig\_distr\_matrix\_t A, starneig\_distr\_matrix\_t Q)

  Computes a Hessenberg decomposition of a general matrix.
- starneig\_error\_t starneig\_SEP\_DM\_Schur (starneig\_distr\_matrix\_t H, starneig\_distr\_matrix\_t Q, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

starneig\_error\_t starneig\_SEP\_DM\_ReorderSchur (int selected[], starneig\_distr\_matrix\_t S, starneig\_
 distr\_matrix\_t Q, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

starneig\_error\_t starneig\_SEP\_DM\_Reduce (starneig\_distr\_matrix\_t A, starneig\_distr\_matrix\_t Q, double real[], double imag[], int(\*predicate)(double real, double imag, void \*arg), void \*arg, int selected[], int \*num selected)

Computes a (reordered) Schur decomposition of a general matrix.

starneig\_error\_t starneig\_SEP\_DM\_Eigenvectors (int selected[], starneig\_distr\_matrix\_t S, starneig\_
 distr\_matrix\_t Q, starneig\_distr\_matrix\_t X)

Computes an eigenvector for each selected eigenvalue.

# **Helper functions**

• starneig\_error\_t starneig\_SEP\_DM\_Select (starneig\_distr\_matrix\_t S, int(\*predicate)(double real, double imag, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur matrix using a user-supplied predicate function.

# **Expert computational functions**

starneig\_error\_t starneig\_SEP\_DM\_Schur\_expert (struct starneig\_schur\_conf \*conf, starneig\_distr\_
 matrix\_t H, starneig\_distr\_matrix\_t Q, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

• starneig\_error\_t starneig\_SEP\_DM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t Q, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

• starneig\_error\_t starneig\_SEP\_DM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int selected[], starneig\_distr\_matrix\_t S, starneig\_distr\_matrix\_t Q, starneig\_distr\_matrix\_t X)

Computes an eigenvector for each selected eigenvalue.

#### 12.10.1 Detailed Description

This file contains distributed memory interface functions for standard eigenvalue problems.

## **Author**

```
Mirko Myllykoski (mirkom@cs.umu.se), Umeå University Lars Karlsson (larsk@cs.umu.se), Umeå University
```

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# 12.11 sep\_sm.h File Reference

This file contains shared memory interface functions for standard eigenvalue problems.

```
#include <starneig/configuration.h>
#include <starneig/error.h>
#include <starneig/expert.h>
```

## **Functions**

## **Computational functions**

- starneig\_error\_t starneig\_SEP\_SM\_Hessenberg (int n, double A[], int ldA, double Q[], int ldQ)
   Computes a Hessenberg decomposition of a general matrix.
- starneig\_error\_t starneig\_SEP\_SM\_Schur (int n, double H[], int ldH, double Q[], int ldQ, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

• starneig\_error\_t starneig\_SEP\_SM\_ReorderSchur (int n, int selected[], double S[], int ldS, double Q[], int ldQ, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

Computes a (reordered) Schur decomposition of a general matrix.

• starneig\_error\_t starneig\_SEP\_SM\_Eigenvectors (int n, int selected[], double S[], int ldS, double Q[], int ldQ, double X[], int ldX)

Computes an eigenvector for each selected eigenvalue.

## **Helper functions**

starneig\_error\_t starneig\_SEP\_SM\_Select (int n, double S[], int ldS, int(\*predicate)(double real, double imag, void \*arg), void \*arg, int selected[], int \*num\_selected)

Generates a selection array for a Schur matrix using a user-supplied predicate function.

#### **Expert computational functions**

• starneig\_error\_t starneig\_SEP\_SM\_Hessenberg\_expert (struct starneig\_hessenberg\_conf \*conf, int n, int begin, int end, double A[], int IdA, double Q[], int IdQ)

Computes a Hessenberg decomposition of a general matrix.

• starneig\_error\_t starneig\_SEP\_SM\_Schur\_expert (struct starneig\_schur\_conf \*conf, int n, double H[], int ldH, double Q[], int ldQ, double real[], double imag[])

Computes a Schur decomposition given a Hessenberg decomposition.

• starneig\_error\_t starneig\_SEP\_SM\_ReorderSchur\_expert (struct starneig\_reorder\_conf \*conf, int n, int selected[], double S[], int IdS, double Q[], int IdQ, double real[], double imag[])

Reorders selected eigenvalues to the top left corner of a Schur decomposition.

• starneig\_error\_t starneig\_SEP\_SM\_Eigenvectors\_expert (struct starneig\_eigenvectors\_conf \*conf, int n, int selected[], double S[], int ldS, double Q[], int ldQ, double X[], int ldX)

Computes an eigenvector for each selected eigenvalue.

#### 12.11.1 Detailed Description

This file contains shared memory interface functions for standard eigenvalue problems.

## **Author**

```
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```

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## 12.12 starneig.h File Reference

This file includes most StarNEig header files.

```
#include <starneig/configuration.h>
#include <starneig/node.h>
#include <starneig/gep_sm.h>
#include <starneig/sep_sm.h>
#include <starneig/gep_dm.h>
#include <starneig/sep_dm.h>
#include <starneig/blacs_helpers.h>
#include <starneig/blacs_matrix.h>
```

#### 12.12.1 Detailed Description

This file includes most StarNEig header files.

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```
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```

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# 13 Example Documentation

# 13.1 gep\_dm\_full\_chain.c

```
#include "validate.h"
#include <stdlib.h>
#include <stdio.h>
#include <time.h>
#include <mpi.h>
#include <starneig/starneig.h>
// a predicate function that selects all finate eigenvalues that have positive
static int predicate(double real, double imag, double beta, void *arg)
    if (0.0 < real && beta != 0.0)</pre>
        return 1;
    return 0;
int main(int argc, char **argv)
    const int n = 3000; // matrix dimension
    const int root = 0; // root rank
    // initialize MPI
    int thread_support;
    MPI_Init_thread(
        &argc, (char ***)&argv, MPI_THREAD_MULTIPLE, &thread_support);
    int world_rank;
    MPI_Comm_rank(MPI_COMM_WORLD, &world_rank);
    // the root node initializes the matrices locally
    int 1dA = 0, 1dB = 0, 1dQ = 0, 1dZ = 0, 1dC = 0, 1dD = 0;
    double \star A = NULL, \star B = NULL, \star Q = NULL, \star Z = NULL, \star C = NULL, \star D = NULL; if (world_rank == root) {
        srand((unsigned) time(NULL));
        // generate a full random matrix {\tt A} and a copy {\tt C}
         1dA = ((n/8)+1)*8, 1dC = ((n/8)+1)*8;
         A = malloc(n*ldA*sizeof(double));
        C = malloc(n*ldC*sizeof(double));
        for (int j = 0; j < n; j++)
    for (int i = 0; i < n; i++)
        A[j*ldA+i] = C[j*ldC+i] = 2.0*rand()/RAND_MAX - 1.0;</pre>
         // generate a full random matrix B and a copy D
        1dB = ((n/8)+1)*8, 1dD = ((n/8)+1)*8;
        B = malloc(n*ldB*sizeof(double));
        D = malloc(n*ldD*sizeof(double));
         for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
                  B[j*ldB+i] = D[j*ldD+i] = 2.0*rand()/RAND_MAX - 1.0;
        // generate an identity matrix Q
        1dQ = ((n/8)+1)*8;
         Q = malloc(n*ldA*sizeof(double));
         for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
                 Q[j*1dQ+i] = i == j ? 1.0 : 0.0;
        // generate an identity matrix Z
        1dZ = ((n/8)+1)*8;
         Z = malloc(n*ldZ*sizeof(double));
         for (int j = 0; j < n; j++)
  for (int i = 0; i < n; i++)
        Z[j*ldZ+i] = i == j ? 1.0 : 0.0;</pre>
    // allocate space for the eigenvalues and the eigenvalue selection vector
    double *real = malloc(n*sizeof(double));
    double *imag = malloc(n*sizeof(double));
    double *beta = malloc(n*sizeof(double));
    int *select = malloc(n*sizeof(int));
```

```
// Initialize the StarNEig library using a default number of CPU cores and
// GPUs. The STARNEIG_FAST_DM flag indicates that the library should
// \ {\tt initialize} \ {\tt itself} \ {\tt for} \ {\tt distributed} \ {\tt memory} \ {\tt computations} \ {\tt and} \ {\tt keep} \ {\tt StarPU}
// worker threads and StarPU-MPI communication thread awake between
// interface function calls.
starneig_node_init(-1, -1, STARNEIG_FAST_DM);
// create a two-dimensional block cyclic distribution with column-major
// ordering
starneig_distr_t distr = starneig_distr_init_mesh(
    -1, -1, STARNEIG_ORDER_COL_MAJOR);
// Convert the local matrix {\tt A} to a distributed matrix {\tt lA} that is owned by
// the root node. This is done in-place, i.e., the matrices A and lA point
// to the same data.
starneig_distr_matrix_t 1A =
  starneig_distr_matrix_create_local(
   n, n, STARNEIG_REAL_DOUBLE, root, A, ldA);
// create a distributed matrix dA using the earlier created data
// distribution and default distributed block size
starneig_distr_matrix_t dA =
    starneig_distr_matrix_create(n, n, -1, -1,
  STARNEIG_REAL_DOUBLE, distr);
// copy the local matrix lA to the distributed matrix dA (scatter)
starneig_distr_matrix_copy(lA, dA);
// scatter the matrix B
starneig distr matrix t 1B =
  starneig_distr_matrix_create_local(
   n, n, STARNEIG_REAL_DOUBLE, root, B, ldB);
starneig_distr_matrix_t dB =
   starneig_distr_matrix_create(n, n, -1, -1,
 STARNEIG_REAL_DOUBLE, distr);
starneig_distr_matrix_copy(lB, dB);
// scatter the matrix Q
starneig_distr_matrix_t 1Q =
 starneig_distr_matrix_create_local(
   n, n, STARNEIG_REAL_DOUBLE, root, Q, ldQ);
starneig_distr_matrix_t dQ =
   starneig_distr_matrix_create(n, n, -1, -1,
 STARNEIG_REAL_DOUBLE, distr);
starneig_distr_matrix_copy(1Q, dQ);
// scatter the matrix Z
starneig_distr_matrix_t 1Z =
  starneig_distr_matrix_create_local(
   n, n, STARNEIG_REAL_DOUBLE, root, Z, ldZ);
starneig\_distr\_matrix\_t dZ =
   starneig_distr_matrix_create(n, n, -1, -1,
  STARNEIG_REAL_DOUBLE, distr);
starneig_distr_matrix_copy(lZ, dZ);
// reduce the dense-dense matrix pencil (A,B) to Hessenberg-triangular form
printf("Hessenberg-triangular reduction...\n");
starneig_GEP_DM_HessenbergTriangular(dA, dB, dQ, dZ);
// reduce the Hessenberg-triangular matrix pencil (A,B) to generalized Schur
printf("Schur reduction...\n");
starneig_GEP_DM_Schur(dA, dB, dQ, dZ, real, imag, beta);
// select eigenvalues that have positive a real part
starneig_GEP_DM_Select(dA, dB, &predicate, NULL, select, &num_selected);
printf("Selected %d eigenvalues out of %d.n", num_selected, n);
// reorder selected eigenvalues to the upper left corner of the generalized
// Schur form (A,B)
printf("Reordering...\n");
starneig_GEP_DM_ReorderSchur(select, dA, dB, dQ, dZ, real, imag, beta);
```

```
// copy the distributed matrix dA back to the local matrix lA (gather)
starneig_distr_matrix_copy(dA, lA);
// free the distributed matrix lA (matrix A is not freed)
starneig_distr_matrix_destroy(lA);
// free the distributed matrix dA (all local resources are freed)
starneig_distr_matrix_destroy(dA);
// gather the matrix B
starneig_distr_matrix_copy(dB, lB);
starneig_distr_matrix_destroy(1B);
starneig_distr_matrix_destroy(dB);
// gather the matrix Q
starneig_distr_matrix_copy(dQ, 1Q);
starneig_distr_matrix_destroy(1Q);
starneig\_distr\_matrix\_destroy(dQ);
// gather the matrix Z
starneig_distr_matrix_copy(dZ, 1Z);
starneig_distr_matrix_destroy(1Z);
starneig_distr_matrix_destroy(dZ);
// free the data distribution
starneig_distr_destroy(distr);
// de-initialize the StarNEig library
starneig node finalize();
// de-initialize MPI
MPI_Finalize();
if (world_rank == root) {
    // check residual || Q A Z^T - C ||_F / || C ||_F
    check_residual(n, ldQ, ldA, ldZ, ldC, Q, A, Z, C);
    // check residual || Q B Z^T - D || F / || D || F
    check_residual(n, ldQ, ldB, ldZ, ldD, Q, B, Z, D);
    // check residual || Q Q^T - I ||_F / || I ||_F
    check_orthogonality(n, ldQ, Q);
    // check residual || Z Z^T - I ||_F / || I ||_F
    check\_orthogonality(n, ldZ, Z);
// cleanup
free(A);
free(C);
free(B);
free(D);
free(0);
free(Z):
free (real);
free (imag);
free (beta);
free (select);
return 0;
```

# 13.2 gep\_sm\_eigenvectors.c

```
#include "validate.h"
#include <stdlib.h>
```

```
#include <stdio.h>
#include <time.h>
#include <starneig/starneig.h>
// a predicate function that selects all finite eigenvalues that have positive
// a real part
static int predicate(double real, double imag, double beta, void *arg)
    if (0.0 < real && beta != 0.0)</pre>
         return 1;
    return 0;
}
int main()
    const int n = 3000; // matrix dimension
    srand((unsigned) time(NULL));
    // generate a full random matrix A and a copy C
    int 1dA = ((n/8)+1)*8, 1dC = ((n/8)+1)*8;
    double *A = malloc(n*ldA*sizeof(double));
double *C = malloc(n*ldC*sizeof(double));
    for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
             A[j*ldA+i] = C[j*ldC+i] = 2.0*rand()/RAND_MAX - 1.0;
    // generate a full random matrix {\tt B} and a copy {\tt D}
    int 1dB = ((n/8)+1)*8, 1dD = ((n/8)+1)*8;
    double *B = malloc(n*ldB*sizeof(double));
    double *D = malloc(n*ldD*sizeof(double));
    for (int j = 0; j < n; j++)
    for (int i = 0; i < n; i++)
        B[j*ldB+i] = D[j*ldD+i] = 2.0*rand()/RAND_MAX - 1.0;</pre>
    // generate an identity matrix Q
    int 1dQ = ((n/8)+1)*8;
    double *Q = malloc(n*ldA*sizeof(double));
for (int j = 0; j < n; j++)
    for (int i = 0; i < n; i++)</pre>
             Q[j*ldQ+i] = i == j ? 1.0 : 0.0;
    // generate an identity matrix Z
    int 1dZ = ((n/8)+1)*8;
    double *Z = malloc(n*ldZ*sizeof(double));
    for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
             Z[j*ldZ+i] = i == j ? 1.0 : 0.0;
    double *X = NULL; int 1dX = 0;
    // allocate space for the eigenvalues and the eigenvalue selection vector
    double *real = malloc(n*sizeof(double));
    double *imag = malloc(n*sizeof(double));
    double *beta = malloc(n*sizeof(double));
    int *select = malloc(n*sizeof(int));
    // Initialize the StarNEig library using a default number of CPU cores and
    // GPUs. The STARNEIG_HINT_SM flag indicates that the library should
    // initialize itself for shared memory computations.
    starneig node init(-1, -1, STARNEIG HINT SM);
    // reduce the dense-dense matrix pencil (A,B) to generalized Schur form
    // (skip reordering)
    printf("Reduce...\n");
    starneig_GEP_SM_Reduce(
    n, A, ldA, B, ldB, Q, ldQ, Z, ldZ, real, imag, beta,
         NULL, NULL, NULL, NULL);
    // select eigenvalues that have positive a real part and allocate space for
    // the eigenvectors
    int num selected:
    starneig_GEP_SM_Select(
    n, A, ldA, B, ldB, &predicate, NULL, select, &num_selected);
    printf("Selected %d eigenvalues out of %d.\n", num_selected, n);
    1dX = ((n/8)+1)*8;
    X = malloc(num_selected*ldX*sizeof(double));
```

```
// compute a selected set of eigenvectors
    printf("Eigenvectors...\n");
    starneig_GEP_SM_Eigenvectors(n, select, A, ldA, B, ldB, Q, ldQ, X, ldX);
    // de-initialize the StarNEig library
    starneig_node_finalize();
    // check residual || Q A Z^T - C ||_F / || C ||_F
    check_residual(n, ldQ, ldA, ldZ, ldC, Q, A, Z, C);
    // check residual || Q B Z^T - D ||_F / || D ||_F
    \label{eq:check_residual} \mbox{(n, ldQ, ldB, ldZ, ldD, Q, B, Z, D);}
    // check residual || Q Q^T - I ||_F / || I ||_F
    check_orthogonality(n, ldQ, Q);
    // check residual || Z Z^T - I ||_F / || I ||_F
    check orthogonality(n, ldZ, Z);
   // cleanup
    free(A);
    free(C);
    free (B):
    free(D):
    free(Q);
    free(X);
    free (real):
    free (imag);
    free (beta);
    free(select);
    return 0;
}
```

## 13.3 gep sm full chain.c

```
#include "validate.h"
#include <stdlib.h>
#include <stdio.h>
#include <time.h>
#include <starneig/starneig.h>
\ensuremath{//} a predicate function that selects all finate eigenvalues that have positive
// a real part
static int predicate(double real, double imag, double beta, void *arg)
    if (0.0 < real && beta != 0.0)</pre>
         return 1;
    return 0;
}
int main()
    const int n = 3000; // matrix dimension
    srand((unsigned) time(NULL));
    // generate a full random matrix A and a copy C
    int 1dA = ((n/8)+1)*8, 1dC = ((n/8)+1)*8;
    double *A = malloc(n*ldA*sizeof(double));
    double *C = malloc(n*ldC*sizeof(double));
    for (int j = 0; j < n; j++)
    for (int i = 0; i < n; i++)
        A[j*ldA+i] = C[j*ldC+i] = 2.0*rand()/RAND_MAX - 1.0;</pre>
    // generate a full random matrix {\tt B} and a copy {\tt D}
    int 1dB = ((n/8)+1)*8, 1dD = ((n/8)+1)*8;
    double *B = malloc(n*ldB*sizeof(double));
    double *D = malloc(n*ldD*sizeof(double));
    for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
```

```
B[j*ldB+i] = D[j*ldD+i] = 2.0*rand()/RAND_MAX - 1.0;
// generate an identity matrix Q
int 1dQ = ((n/8)+1)*8;
double *O = malloc(n*ldA*sizeof(double));
for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
       Q[j*ldQ+i] = i == j ? 1.0 : 0.0;
// generate an identity matrix Z
int 1dZ = ((n/8)+1)*8;
double *Z = malloc(n*ldZ*sizeof(double));
for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
        Z[j*1dZ+i] = i == j ? 1.0 : 0.0;
// allocate space for the eigenvalues and the eigenvalue selection vector
double *real = malloc(n*sizeof(double));
double *imag = malloc(n*sizeof(double));
double *beta = malloc(n*sizeof(double));
int *select = malloc(n*sizeof(int));
// Initialize the StarNEig library using a default number of CPU cores and
// GPUs. The STARNEIG_HINT_SM flag indicates that the library should
// initialize itself for shared memory computations and the
// STARNEIG_AWAKE_WORKERS indicates that the library should should keep
// StarPU worker threads awake between interface function calls.
starneig_node_init(-1, -1, STARNEIG_HINT_SM |
 STARNEIG_AWAKE_WORKERS);
// reduce the dense-dense matrix pencil (A,B) to Hessenberg-triangular form
printf("Hessenberg-triangular reduction...\n");
starneig_GEP_SM_HessenbergTriangular(n, A, ldA, B, ldB, Q, ldQ, Z,
// reduce the Hessenberg-triangular matrix pencil (A,B) to generalized Schur
// form
printf("Schur reduction...\n");
starneig_GEP_SM_Schur(n, A, ldA, B, ldB, Q, ldQ, Z, ldZ, real, imag, beta);
// select eigenvalues that have positive a real part
int num selected:
starneig GEP SM Select(
   n, A, 1dA, B, 1dB, &predicate, NULL, select, &num_selected);
printf("Selected %d eigenvalues out of %d.\n", num_selected, n);
// reorder selected eigenvalues to the upper left corner of the generalized
// Schur form (A,B)
printf("Reordering...\n");
   n, select, A, ldA, B, ldB, Q, ldQ, Z, ldZ, real, imag, beta);
// de-initialize the StarNEig library
starneig_node_finalize();
// check residual || Q A Z^T - C || F / || C || F
check_residual(n, ldQ, ldA, ldZ, ldC, Q, A, Z, C);
// check residual || Q B Z^T - D ||_F / || D ||_F
check_residual(n, ldQ, ldB, ldZ, ldD, Q, B, Z, D);
// check residual || Q Q^T - I ||_F / || I ||_F
check orthogonality(n, ld0, 0);
// check residual || Z Z^T - I ||_F / || I ||_F
check_orthogonality(n, ldZ, Z);
// cleanup
free(A);
free(C);
free(B);
free (D);
free (0):
```

```
free(Z);

free(real);
free(imag);
free(beta);
free(select);

return 0;
```

## 13.4 sep dm full chain.c

```
#include "validate.h"
#include <stdlib.h>
#include <stdio.h>
#include <time.h>
#include <mpi.h>
#include <starneig/starneig.h>
// a predicate function that selects all eigenvalues that have positive a real
static int predicate(double real, double imag, void *arg)
    if (0.0 < real)
        return 1;
    return 0;
}
int main(int argc, char **argv)
    const int n = 3000; // matrix dimension
    const int root = 0; // root rank
    // initialize MPI
    int thread_support;
    MPI_Init_thread(
        &argc, (char ***)&argv, MPI_THREAD_MULTIPLE, &thread_support);
    int world_rank;
    MPI_Comm_rank(MPI_COMM_WORLD, &world_rank);
    // the root node initializes the matrices locally
    int 1dA = 0, 1dQ = 0, 1dC = 0;
    double *A = NULL, *Q = NULL, *C = NULL;
if (world_rank == root) {
         srand((unsigned) time(NULL));
        // generate a full random matrix A and a copy C
        1dA = ((n/8)+1)*8; 1dC = ((n/8)+1)*8;
        A = malloc(n*ldA*sizeof(double));
        C = malloc(n*ldC*sizeof(double));
        for (int j = 0; j < n; j++)
  for (int i = 0; i < n; i++)</pre>
                 A[j*ldA+i] = C[j*ldC+i] = 2.0*rand()/RAND_MAX - 1.0;
        // generate an identity matrix {\tt Q}
        1dQ = ((n/8)+1)*8;
        Q = malloc(n*ldA*sizeof(double));
         for (int j = 0; j < n; j++)

for (int i = 0; i < n; i++)

Q[j*ldQ+i] = i == j ? 1.0 : 0.0;
    }
    // allocate space for the eigenvalues and the eigenvalue selection vector
    double *real = malloc(n*sizeof(double));
    double *imag = malloc(n*sizeof(double));
    int *select = malloc(n*sizeof(int));
    // Initialize the StarNEig library using a default number of CPU cores and // GPUs. The STARNEIG_HINT_DM flag indicates that the library should
    // initialize itself for distributed memory computations.
    starneig_node_init(-1, -1, STARNEIG_HINT_DM);
    // create a two-dimensional block cyclic distribution with row-major
    // ordering
```

```
starneig_distr_t distr = starneig_distr_init_mesh(
    -1, -1, STARNEIG_ORDER_ROW_MAJOR);
// Convert the local matrix {\tt A} to a distributed matrix {\tt IA} that is owned by
// the root node. This is done in-place, i.e., the matrices A and lA point
// to the same data.
starneig_distr_matrix_t 1A =
  starneig_distr_matrix_create_local(
    n, n, STARNEIG_REAL_DOUBLE, root, A, ldA);
// create a distributed matrix dA using default data distribution and
// distributed block size
starneig_distr_matrix_t dA =
    starneig\_distr\_matrix\_create(n, n, -1, -1,
  STARNEIG_REAL_DOUBLE, distr);
// copy the local matrix lA to the distributed matrix dA (scatter)
starneig_distr_matrix_copy(lA, dA);
// scatter the matrix O
starneig_distr_matrix_t 1Q =
 starneig_distr_matrix_create_local(
    n, n, STARNEIG_REAL_DOUBLE, root, Q, ldQ);
starneig_distr_matrix_t dQ =
  starneig_distr_matrix_create(n, n, -1, -1,
STARNEIG_REAL_DOUBLE, distr);
starneig_distr_matrix_copy(lQ, dQ);
\ensuremath{//} reduce the full matrix dA to upper Hessenberg form
printf("Hessenberg reduction...\n");
starneig_SEP_DM_Hessenberg(dA, dQ);
// reduce the upper Hessenberg matrix dA to Schur form
printf("Schur reduction...\n");
starneig_SEP_DM_Schur(dA, dQ, real, imag);
// select eigenvalues that have positive a real part
int num_selected;
starneig_SEP_DM_Select(dA, &predicate, NULL, select, &num_selected);
printf("Selected %d eigenvalues out of %d.n", num_selected, n);
// reorder the selected eigenvalues to the upper left corner of the matrix
// dA
printf("Reordering...\n");
starneig_SEP_DM_ReorderSchur(select, dA, dQ, real, imag);
// copy the distributed matrix dA back to the local matrix lA (gather)
starneig_distr_matrix_copy(dA, lA);
// free the distributed matrix lA (matrix A is not freed)
starneig distr matrix destroy(lA);
// free the distributed matrix dA (all local resources are freed)
starneig_distr_matrix_destroy(dA);
// gather the matrix Q
starneig_distr_matrix_copy(dQ, 1Q);
starneig_distr_matrix_destroy(1Q);
starneig_distr_matrix_destroy(dQ);
// free the data distribution
starneig distr destroy(distr);
// de-initialize the StarNEig library
starneig_node_finalize();
// de-initialize MPI
MPI_Finalize();
if (world_rank == root) {
    // check residual || Q A Q^T - C ||_F / || C ||_F
```

```
check_residual(n, ldQ, ldA, ldQ, ldC, Q, A, Q, C);

// check residual || Q Q^T - I ||_F / || I ||_F

check_orthogonality(n, ldQ, Q);
}

// cleanup

free(A);
free(C);
free(Q);

free(real);
free(imag);
free(select);

return 0;
}
```

## 13.5 sep sm eigenvectors.c

```
#include "validate.h"
#include <stdlib.h>
#include <stdio.h>
#include <time.h>
#include <starneig/starneig.h>
// a predicate function that selects all eigenvalues that have positive a real
// part
static int predicate(double real, double imag, void *arg)
    if (0.0 < real)</pre>
         return 1;
    return 0:
int main()
    const int n = 3000; // matrix dimension
    srand((unsigned) time(NULL));
    // generate a full random matrix {\tt A} and a copy {\tt C}
    int ldA = ((n/8)+1)*8, ldC = ((n/8)+1)*8; double *A = malloc(n*ldA*sizeof(double)); double *C = malloc(n*ldC*sizeof(double));
    for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
             A[j*ldA+i] = C[j*ldC+i] = 2.0*rand()/RAND_MAX - 1.0;
    // generate an identity matrix Q
    int 1dQ = ((n/8)+1)*8;
    double *Q = malloc(n*ldA*sizeof(double));
    for (int j = 0; j < n; j++)
  for (int i = 0; i < n; i++)
    Q[j*ldQ+i] = i == j ? 1.0 : 0.0;</pre>
    double *X = NULL; int 1dX = 0;
    // allocate space for the eigenvalues and the eigenvector selection vector
    double *real = malloc(n*sizeof(double));
double *imag = malloc(n*sizeof(double));
    int *select = malloc(n*sizeof(int));
    // Initialize the StarNEig library using a default number of CPU cores and
    // GPUs. The STARNEIG_HINT_SM flag indicates that the library should
    \ensuremath{//} initialize itself for shared memory computations.
    starneig_node_init(-1, -1, STARNEIG_HINT_SM);
    // reduce the full matrix matrix A to Schur form (skip reordering)
    printf("Reduce...\n");
    starneig_SEP_SM_Reduce(
         n, A, ldA, Q, ldQ, real, imag, NULL, NULL, NULL, NULL);
    // select eigenvalues that have positive a real part and allocate space for
```

```
// the eigenvectors
int num_selected;
1dX = ((n/8)+1)*8;
X = malloc(num_selected*ldX*sizeof(double));
// compute a selected set of eigenvectors
printf("Eigenvectors...\n");
starneig_SEP_SM_Eigenvectors(n, select, A, ldA, Q, ldQ, X, ldX);
// de-initialize the StarNEig library
starneig node finalize():
// check residual || Q A Q^T - C ||_F / || C ||_F
check_residual(n, ldQ, ldA, ldQ, ldC, Q, A, Q, C);
// check residual || Q Q^T - I ||_F / || I ||_F
check_orthogonality(n, ldQ, Q);
// cleanup
free(A);
free(C):
free (0):
free(X);
free (real);
free(imag);
free (select);
return 0;
```

# 13.6 sep sm full chain.c

```
#include "validate.h"
#include <stdlib.h>
#include <stdio.h>
#include <time.h>
#include <starneig/starneig.h>
// a predicate function that selects all eigenvalues that have positive a real
// part
static int predicate(double real, double imag, void *arg)
    if (0.0 < real)
        return 1;
    return 0;
int main()
    const int n = 3000; // matrix dimension
    srand((unsigned) time(NULL));
    // generate a full random matrix {\tt A} and a copy {\tt C}
    int ldA = ((n/8)+1)*8, ldC = ((n/8)+1)*8; double *A = malloc(n*ldA*sizeof(double));
    double *C = malloc(n*ldC*sizeof(double));
    for (int j = 0; j < n; j++)
for (int i = 0; i < n; i++)
            A[j*ldA+i] = C[j*ldC+i] = 2.0*rand()/RAND_MAX - 1.0;
    // generate an identity matrix Q
    int 1dQ = ((n/8)+1)*8;
    double *Q = malloc(n*ldA*sizeof(double));
    // allocate space for the eigenvalues and the eigenvalue selection vector
```

```
double *real = malloc(n*sizeof(double));
double *imag = malloc(n*sizeof(double));
int *select = malloc(n*sizeof(int));
// Initialize the StarNEig library using a default number of CPU cores and // GPUs. The STARNEIG_HINT_SM flag indicates that the library should
// initialize itself for shared memory computations.
starneig_node_init(-1, -1, STARNEIG_HINT_SM);
// reduce the full matrix {\tt Matrix}\ {\tt A} to upper Hessenberg form
printf("Hessenberg reduction...\n");
starneig_SEP_SM_Hessenberg(n, A, ldA, Q, ldQ);
// reduce the upper Hessenberg matrix {\tt A} to Schur form
// select eigenvalues that have positive a real part
int num_selected;
starneig_SEP_SM_Select(n, A, ldA, &predicate, NULL, select, &num_selected);
printf("Selected %d eigenvalues out of %d.\n", num_selected, n);
// reorder the selected eigenvalues to the upper left corner of the matrix {\tt A}
printf("Reordering...\n");
starneig_SEP_SM_ReorderSchur(n, select, A, ldA, Q, ldQ, real, imag);
// de-initialize the StarNEig library
starneig_node_finalize();
// check residual || Q A Q^T - C ||_F / || C ||_F
check_residual(n, ldQ, ldA, ldQ, ldC, Q, A, Q, C);
// check residual || Q Q^T - I ||_F / || I ||_F
check_orthogonality(n, ldQ, Q);
// cleanup
free(A);
free(C);
free(Q);
free (real):
free (imag);
free (select);
return 0;
```

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