

Template CG	PSBLAS Implementation
$\text{Compute } r^{(0)} = b - Ax^{(0)}$	<code>call psb_geaxpby(one,b,zero,r,desc_a,info)</code>
$\text{for } i = 1, 2, \dots$	<code>rho = zero</code> <code>iterate: do it = 1, itmax</code>
$\text{solve } Mz^{(i-1)} = r^{(i-1)}$	<code>call psb_spsm(one,L,r,zero,w,desc_a,info)</code> <code>call psb_spsm(one,U,w,zero,z,desc_a,info)</code>
$\rho_{i-1} = r^{(i-1)T} z^{(i-1)}$	<code>rho_old = rho</code> <code>rho = psb_gedot(r,z,desc_a,info)</code>
$\text{if } i = 1$	<code>if (it == 1) then</code>
$p^{(1)} = z^{(0)}$	<code>call psb_geaxpby(one,z,zero,p,desc_a,info)</code>
else	<code>else</code>
$\beta_{i-1} = \rho_{i-1} / \rho_{i-2}$	<code>beta = rho/rho_old</code>
$\rho^{(i)} = z^{(i-1)} + \beta_{i-1} \rho^{(i-1)}$	<code>call psb_geaxpby(one,z,beta,p,desc_a,info)</code>
endif	<code>endif</code>
$q^{(i)} = Ap^{(i)}$	<code>call psb_spmv(one,A,p,zero,q,desc_a,info)</code>
$\alpha_i = \rho_{i-1} / p^{(i)T} q^{(i)}$	<code>sigma = psb_gedot(p,q,desc_a,info)</code> <code>alpha = rho/sigma</code>
$x^{(i)} = x^{(i-1)} + \alpha_i p^{(i)}$	<code>call psb_geaxpby(alpha,p,one,x,desc_a,info)</code>
$r^{(i)} = r^{(i-1)} - \alpha_i q^{(i)}$	<code>call psb_geaxpby(-alpha,q,one,r,desc_a,info)</code>
$\text{Check convergence:}$	
$\ r^{(i)}\ _2 \leq \epsilon \ b\ _2$	<code>rn2 = psb_genrm2(r,desc_a,info)</code> <code>bn2 = psb_genrm2(b,desc_a,info)</code> <code>err = rn2/bn2</code> <code>if (err.lt.eps) exit iterate</code>
end	<code>enddo iterate</code>

Exercise: write the corresponding C version for **double** vectors and matrices