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SLEPc Users Manual
Scalable Library for Eigenvalue Problem Computations

<http://www.grycap.upv.es/slep>

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To be used with SLEPc 3.4
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Abstract

This document describes SLEPc, the *Scalable Library for Eigenvalue Problem Computations*, a software package for the solution of large sparse eigenproblems on parallel computers. It can be used for the solution of various types of eigenvalue problems, including linear and nonlinear, as well as other related problems such as the singular value decomposition (see a summary of supported problem classes on page [iii](#)). SLEPc is a general library in the sense that it covers both Hermitian and non-Hermitian problems, with either real or complex arithmetic.

The emphasis of the software is on methods and techniques appropriate for problems in which the associated matrices are large and sparse, for example, those arising after the discretization of partial differential equations. Thus, most of the methods offered by the library are projection methods, including different variants of Krylov and Davidson iterations. In addition to its own solvers, SLEPc provides transparent access to some external software packages such as ARPACK. These packages are optional and their installation is not required to use SLEPc, see [§8.6](#) for details. Apart from the solvers, SLEPc also provides built-in support for some operations commonly used in the context of eigenvalue computations, such as preconditioning or the shift-and-invert spectral transformation.

SLEPc is built on top of PETSc, the Portable, Extensible Toolkit for Scientific Computation [[Balay et al., 2013](#)]. It can be considered an extension of PETSc providing all the functionality necessary for the solution of eigenvalue problems. This means that PETSc must be previously installed in order to use SLEPc. PETSc users will find SLEPc very easy to use, since it enforces the same programming paradigm. Those readers that are not acquainted with PETSc are highly recommended to familiarize with it before proceeding with SLEPc.

How to Get SLEPc

All the information related to SLEPc can be found at the following web site:

<http://www.grycap.upv.es/slepc>.

The distribution file is available for download at this site. Other information is provided there, such as installation instructions and contact information. Instructions for installing the software can also be found in [§1.2](#).

PETSc can be downloaded from <http://www.mcs.anl.gov/petsc>. PETSc is supported, and information on contacting support can be found at that site.

Additional Documentation

This manual provides a general description of SLEPc. In addition, manual pages for individual routines are included in the distribution file in hypertext format, and are also available on-line at <http://www.grycap.upv.es/slepc/documentation>. These manual pages provide hyperlinked access to the source code and enable easy movement among related topics. Finally, there are also several hands-on exercises available, which are intended for learning the basic concepts easily.

How to Read this Manual

Users that are already familiar with PETSc can read chapter 1 very fast. Section 2.1 provides a brief overview of eigenproblems and the general concepts used by eigensolvers, so it can be skipped by experienced users. Chapters 2–7 describe the main SLEPc functionality. Some of them include an advanced usage section that can be skipped at a first reading. Finally, chapter 8 contains less important, additional information.

What's New

The major changes in the Users Manual with respect to the previous version are:

- Added chapter 6 for nonlinear eigenvalue problems.
- Added chapter 7 for matrix functions.
- Added section 5.5 on spectral transformation for quadratic eigenproblems.

SLEPc Technical Reports

The information contained in this manual is complemented by a set of Technical Reports, which provide technical details that normal users typically do not need to know but may be useful for experts in order to identify the particular method implemented in SLEPc. These reports are not included in the SLEPc distribution file but can be accessed via the SLEPc web site. A [list of available reports](#) is included at the end of the Bibliography.

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Supported Problem Classes

The following table provides an overview of the functionality offered by SLEPC, organized by problem classes.

Problem class	Model equation	Module	Chapter
Linear eigenvalue problem	$Ax = \lambda x, \quad Ax = \lambda Bx$	EPS	2
Quadratic eigenvalue problem	$(\lambda^2 M + \lambda C + K)x = 0$	QEP	5
Polynomial eigenvalue problem	$(\lambda^d A_d + \dots + \lambda A_1 + A_0)x = 0$	–	–
Nonlinear eigenvalue problem	$T(\lambda)x = 0$	NEP	6
Singular value decomposition	$Av = \sigma u$	SVD	4
Matrix function (action of)	$y = f(A)v$	MFN	7

In order to solve a given problem, one should create a solver object corresponding to the solver class (module) that better fits the problem (the less general one; e.g., we do not recommend using NEP to solve a linear eigenproblem).

Notes:

- Most users are typically interested in linear eigenproblems only.
- In each problem class there may exist several subclasses (problem types in SLEPC terminology), for instance symmetric-definite generalized eigenproblem in EPS.
- There are no polynomial eigensolvers available yet. For future releases, we foresee having a PEP module replacing QEP.
- The solver class (module) is named after the problem class. For historical reasons, the one for linear eigenvalue problems is called EPS rather than LEP.
- For the action of a matrix function (MFN), in SLEPC we focus on methods that are closely related to methods for eigenvalue problems.

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Getting Started

SLEPC, the *Scalable Library for Eigenvalue Problem Computations*, is a software library for the solution of large sparse eigenvalue problems on parallel computers.

Together with linear systems of equations, eigenvalue problems are a very important class of linear algebra problems. The need for the numerical solution of these problems arises in many situations in science and engineering, in problems associated with stability and vibration analysis in practical applications. These are usually formulated as large sparse eigenproblems.

Computing eigenvalues is essentially more difficult than solving linear systems of equations. This has resulted in a very active research activity in the area of computational methods for eigenvalue problems in the last years, with many remarkable achievements. However, these state-of-the-art methods and algorithms are not easily transferred to the scientific community, and, apart from a few exceptions, most user still rely on simpler, well-established techniques.

The reasons for this situation are diverse. First, new methods are increasingly complex and difficult to implement and therefore robust implementations must be provided by computational specialists, for example as software libraries. The development of such libraries requires to invest a lot of effort but sometimes they do not reach normal users due to a lack of awareness.

In the case of eigenproblems, using libraries is not straightforward. It is usually recommended that the user understands how the underlying algorithm works and typically the problem is successfully solved only after several cycles of testing and parameter tuning. Methods are often specific for a certain class of eigenproblems (e.g., complex symmetric) and this leads to an explosion of available algorithms from which the user has to choose. Not all these algorithms are available in the form of software libraries, even less frequently with parallel capabilities.

Another difficulty resides in how to represent the operator matrix. Unlike in dense methods, there is no widely accepted standard for basic sparse operations in the spirit of BLAS. This is due to the fact that sparse storage is more complicated, admitting of more variation, and therefore

less standardized. For this reason, sparse libraries have an added level of complexity. This holds even more so in the case of parallel distributed-memory programming, where the data of the problem have to be distributed across the available processors.

The first implementations of algorithms for sparse matrices required a prescribed storage format for the sparse matrix, which is an obvious limitation. An alternative way of matrix representation is by means of a user-provided subroutine for the matrix-vector product. Apart from being format-independent, this approach allows the solution of problems in which the matrix is not available explicitly. The drawback is the restriction to a fixed-prototype subroutine.

A better solution for the matrix representation problem is the well-known reverse communication interface, a technique that allows the development of iterative methods disregarding the implementation details of various operations. Whenever the iterative method subroutine needs the results of one of the operations, it returns control to the user's subroutine that called it. The user's subroutine then invokes the module that performs the operation. The iterative method subroutine is invoked again with the results of the operation.

Several libraries with any of the interface schemes mentioned above are publicly available. For a survey of such software see the SLEPc Technical Report [STR-6], "A Survey of Software for Sparse Eigenvalue Problems", and references therein. Some of the most recent libraries are even prepared for parallel execution (some of them can be used from within SLEPc, see §8.6). However, they still lack some flexibility or require too much programming effort from the user, especially in the case that the eigensolution requires to employ advanced techniques such as spectral transformations or preconditioning.

A further obstacle appears when these libraries have to be used in the context of large software projects carried out by inter-disciplinary teams. In this scenery, libraries must be able to interoperate with already existing software and with other libraries. In order to cope with the complexity associated with such projects, libraries must be designed carefully in order to overcome hurdles such as different storage formats or programming languages. In the case of parallel software, care must be taken also to achieve portability to a wide range of platforms with good performance and still retain flexibility and usability.

1.1 SLEPc and PETSc

The SLEPc library is an attempt to provide a solution to the situation described in the previous paragraphs. It is intended to be a general library for the solution of eigenvalue problems that arise in different contexts, covering standard and generalized problems, both Hermitian and non-Hermitian, with either real or complex arithmetic. Issues such as usability, portability, efficiency and interoperability are addressed, and special emphasis is put on flexibility, providing data-structure neutral implementations and multitude of run-time options. SLEPc offers a growing number of eigensolvers as well as interfaces to integrate well-established eigenvalue packages such as ARPACK. In addition to the linear eigenvalue problem, SLEPc also includes other solver classes for nonlinear eigenproblems, SVD and the computation of the action of a matrix function.

SLEPc is based on PETSc, the Portable, Extensible Toolkit for Scientific Computation [Balay *et al.*, 2013], and, therefore, a large percentage of the software complexity is avoided since many

PETSc developments are leveraged, including matrix storage formats and linear solvers, to name a few. SLEPc focuses on high level features for eigenproblems, structured around a few object classes as described below.

PETSc uses modern programming paradigms to ease the development of large-scale scientific application codes in Fortran, C, and C++ and provides a powerful set of tools for the numerical solution of partial differential equations and related problems on high-performance computers. Its approach is to encapsulate mathematical algorithms using object-oriented programming techniques, which allow to manage the complexity of efficient numerical message-passing codes. All the PETSc software is free and used around the world in a variety of application areas.

The design philosophy is not to try to completely conceal parallelism from the application programmer. Rather, the user initiates a combination of sequential and parallel phases of computations, but the library handles the detailed message passing required during the coordination of computations. Some of the design principles are described in [Balay *et al.*, 1997].

PETSc is built around a variety of data structures and algorithmic objects. The application programmer works directly with these objects rather than concentrating on the underlying data structures. Each component manipulates a particular family of objects (for instance, vectors) and the operations one would like to perform on the objects. The three basic abstract data objects are index sets, vectors and matrices. Built on top of this foundation are various classes of solver objects, which encapsulate virtually all information regarding the solution procedure for a particular class of problems, including the local state and various options such as convergence tolerances, etc.

SLEPc can be considered an extension of PETSc providing all the functionality necessary for the solution of eigenvalue problems. Figure 1.1 shows a diagram of all the different objects included in PETSc (on the left) and those added by SLEPc (on the right). PETSc is a prerequisite for SLEPc and users should be familiar with basic concepts such as vectors and matrices in order to use SLEPc. Therefore, together with this manual we recommend to use the PETSc Users Manual [Balay *et al.*, 2013].

Each of these components consists of an abstract interface (simply a set of calling sequences) and one or more implementations using particular data structures. Both PETSc and SLEPc are written in C, which lacks direct support for object-oriented programming. However, it is still possible to take advantage of the three basic principles of object-oriented programming to manage the complexity of such large packages. PETSc uses data *encapsulation* in both vector and matrix data objects. Application code accesses data through function calls. Also, all the operations are supported through *polymorphism*. The user calls a generic interface routine, which then selects the underlying routine that handles the particular data structure. Finally, PETSc also uses *inheritance* in its design. All the objects are derived from an abstract base object. From this fundamental object, an abstract base object is defined for each PETSc object (`Mat`, `Vec` and so on), which in turn has a variety of instantiations that, for example, implement different matrix storage formats.

PETSc/SLEPc provide clean and effective codes for the various phases of solving PDEs, with a uniform approach for each class of problems. This design enables easy comparison and use of different algorithms (for example, to experiment with different Krylov subspace methods, pre-

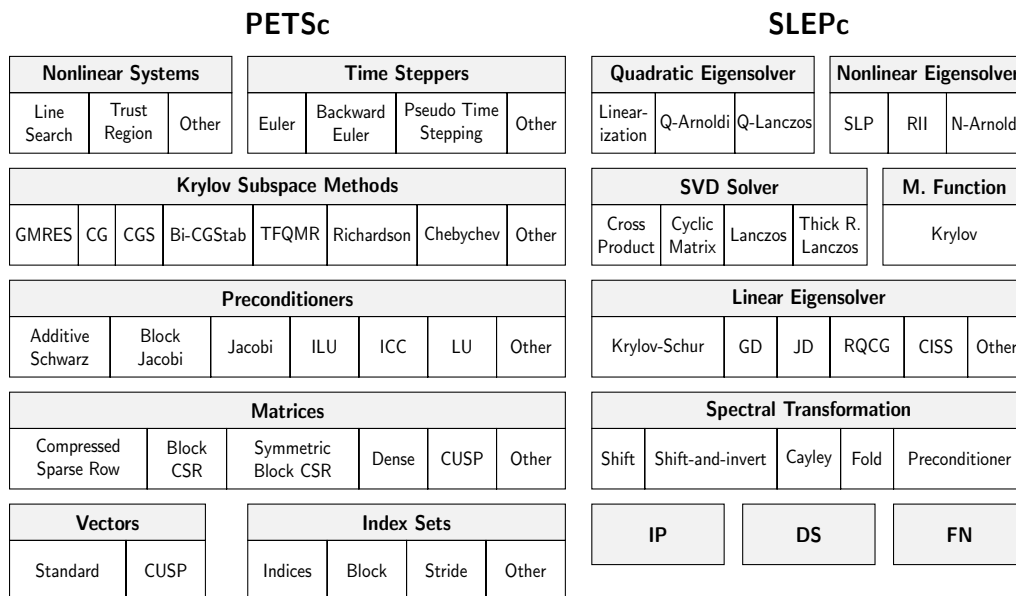


Figure 1.1: Numerical components of PETSc and SLEPc.

conditioners, or eigensolvers). Hence, PETSc, together with SLEPc, provide a rich environment for modeling scientific applications as well as for rapid algorithm design and prototyping.

Options can be specified by means of calls to subroutines in the source code and also as command-line arguments. Runtime options allow the user to test different tolerances, for example, without having to recompile the program. Also, since PETSc provides a uniform interface to all of its linear solvers—the Conjugate Gradient, GMRES, etc.—and a large family of preconditioners—block Jacobi, overlapping additive Schwarz, etc.—, one can compare several combinations of method and preconditioner by simply specifying them at execution time. SLEPc shares this good property.

The components enable easy customization and extension of both algorithms and implementations. This approach promotes code reuse and flexibility, and separates the issues of parallelism from the choice of algorithms. The PETSc infrastructure creates a foundation for building large-scale applications.

1.2 Installation

This section describes SLEPc’s installation procedure. Previously to the installation of SLEPc, the system must have an appropriate version of PETSc installed. Table 1.1 shows a list of SLEPc versions and their corresponding PETSc versions. SLEPc versions marked as major releases are those which incorporate some new functionality. The rest are just adaptations required for a

SLEPC version	PETSc versions	Major	Release date
2.1.0	2.1.0	*	Not released
2.1.1	2.1.1, 2.1.2, 2.1.3		Dec 2002
2.1.5	2.1.5, 2.1.6		May 2003
2.2.0	2.2.0	*	Apr 2004
2.2.1	2.2.1	*	Aug 2004
2.3.0	2.3.0	*	Jun 2005
2.3.1	2.3.1		Mar 2006
2.3.2	2.3.1, 2.3.2	*	Oct 2006
2.3.3	2.3.3	*	Jun 2007
3.0.0	3.0.0	*	Feb 2009
3.1	3.1	*	Aug 2010
3.2	3.2	*	Oct 2011
3.3	3.3	*	Aug 2012
3.4	3.4	*	Jul 2013

Table 1.1: Correspondence between SLEPC and PETSc releases.

new PETSc release and may also include bug fixes.

The installation process for SLEPC is very similar to PETSc, with two stages: configuration and compilation. SLEPC's configuration is much simpler because most of the configuration information is taken from PETSc, including compiler options and scalar type (real or complex). See §1.2.2 for a discussion of options that are most relevant for SLEPC. Several configurations can coexist in the same directory tree, so that for instance one can have SLEPC libraries compiled with real scalars as well as with complex scalars. This is explained in §1.2.3. Also, system-based installation is also possible with the `--prefix` option, as discussed in §1.2.4.

1.2.1 Standard Installation

The basic steps for the installation are described next. Note that prior to these steps, optional packages must have been installed. If any of these packages is installed afterwards, reconfiguration and recompilation is necessary. Refer to §1.2.2 and §8.6 for details about installation of some of these packages.

1. Unbundle the distribution file with

```
$ tar xzf slepc-3.4.0.tar.gz
```

or an equivalent command. This will create a directory and unpack the software there.

2. Set the environment variable `SLEPC_DIR` to the full path of the SLEPC home directory. For example, under the `bash` shell:

```
$ export SLEPC_DIR=/home/username/slepc-3.4.0
```

In addition to this variable, `PETSC_DIR` and `PETSC_ARCH` must also be set appropriately (see §1.2.4 for a case in which `PETSC_ARCH` is not required), for example

```
$ export PETSC_DIR=/home/username/petsc-3.4.0
$ export PETSC_ARCH=arch-darwin-c-debug
```

3. Change to the SLEPC directory and run the configuration script:

```
$ cd $SLEPC_DIR
$ ./configure
```

4. If the configuration was successful, build the libraries:

```
$ make
```

5. After the compilation, try running some test examples with

```
$ make test
```

Examine the output for any obvious errors or problems.

1.2.2 Configuration Options

Several options are available in SLEPC's configuration script. To see all available options, type `./configure --help`.

In SLEPC, configure options have the following purposes:

- Specify a directory for prefix-based installation, as explained in §1.2.4.
- Enable external eigensolver packages. For example, to use ARPACK, specify the following options (with the appropriate paths):

```
$ ./configure --with-arpack-dir=/usr/software/ARPACK
               --with-arpack-flags=-lparpack,-larpack
```

Section 8.6 provides more details related to use of external libraries.

Additionally, PETSc's configuration script provides a very long list of options that are relevant to SLEPC. Here is a list of options that may be useful. Note that these are options of PETSc that apply to both PETSc and SLEPC, in such a way that it is not possible to, e.g., build PETSc without debugging and SLEPC with debugging.

- Add `--with-scalar-type=complex` to build complex scalar versions of all libraries. See below a note related to complex scalars.
- Build single precision versions with `--with-precision=single`. In most applications, this can achieve a significant reduction of memory requirements, and a moderate reduction of computing time. Also, quadruple precision (128-bit floating-point representation) is also available using `--with-precision=__float128` on systems with GNU compilers (`gcc-4.6` or later).

- Enable use from Fortran. By default, PETSc's configure looks for an appropriate Fortran compiler. If not required, this can be disabled: `--with-fortran=0`. If required but not correctly detected, the compiler to be used can be specified with a configure option. In the case of Fortran 90, additional options are available for building interfaces and datatypes.
- If not detected, use `--with-blas-lapack-lib` to specify the location of BLAS and LAPACK. If SLEPc's configure complains about some missing LAPACK subroutines, reconfigure PETSc with option `--download-f2cblaslapack`.
- Enable external libraries that provide direct linear solvers or preconditioners, such as MUMPS, hypre, or SuperLU; for example, `--download-mumps`. These are especially relevant for SLEPc in the case that a spectral transformation is used, see chapter 3.
- Enable use from C++, `--with-clanguage=C++`.
- Add `--with-64-bit-indices=1` to use 4 byte integers (`long long`) for indexing in vectors and matrices. This is only needed when working with over roughly 2 billion unknowns.
- Build shared libraries, `--with-shared-libraries=1`, for smaller executables whose symbols are resolved at run time.
- Error-checking code can be disabled with `--with-debugging=0`, but this is only recommended in production runs of well-tested applications.
- Enable GPU computing setting `--with-cuda=1` and other options, see §8.3 for details.

Note about complex scalar versions: PETSc supports the use of complex scalars by defining the data type `PetscScalar` either as a real or complex number. This implies that two different versions of the PETSc libraries can be built separately, one for real numbers and one for complex numbers, but they cannot be used at the same time. SLEPc inherits this property. In SLEPc it is not possible to completely separate real numbers and complex numbers because the solution of non-symmetric real-valued eigenvalue problems may be complex. SLEPc has been designed trying to provide a uniform interface to manage all the possible cases. However, there are slight differences between the interface in each of the two versions. In this manual, differences are clearly identified.

1.2.3 Installing Multiple Configurations in a Single Directory Tree

Often, it is necessary to build two (or more) versions of the libraries that differ in a few configuration options. For instance, versions for real and complex scalars, or versions for double and single precision, or versions with debugging and optimized. In a standard installation, this is handled by building all versions in the same directory tree, as explained below, so that source code is not replicated unnecessarily. In contrast, in prefix-based installation where source code is not present, the issue of multiple configurations is handled differently, as explained in §1.2.4.

In a standard installation, the different configurations are identified by a unique name that is assigned to the environment variable `PETSC_ARCH`. Let us illustrate how to set up PETSc with two configurations. First, set a value of `PETSC_ARCH` and proceed with the installation of the first one:

```
$ cd $PETSC_DIR
$ export PETSC_ARCH=arch-linux-gnu-c-debug-real
$ ./configure --with-scalar-type=real
$ make all test
```

Note that if `PETSC_ARCH` is not given a value, PETSc suggests one for us. After this, a subdirectory named `$PETSC_ARCH` is created within `$PETSC_DIR`, that stores all information associated to that configuration, including the built libraries, configuration files, automatically generated source files, and log files. For the second configuration, proceed similarly:

```
$ cd $PETSC_DIR
$ export PETSC_ARCH=arch-linux-gnu-c-debug-complex
$ ./configure --with-scalar-type=complex
$ make all test
```

The value of `PETSC_ARCH` in this case must be different than the previous one. It is better to set the value of `PETSC_ARCH` explicitly, because the name suggested by `configure` may coincide with an existing value, thus overwriting a previous configuration. After successful installation of the second configuration, two `$PETSC_ARCH` directories exist within `$PETSC_DIR`, and the user can easily choose to build his/her application with either configuration by simply changing the value of `PETSC_ARCH`.

The configuration of two versions of SLEPc in the same directory tree is very similar. The only important restriction is that the value of `PETSC_ARCH` used in SLEPc must exactly match an existing PETSc configuration, that is, a directory `$PETSC_DIR/$PETSC_ARCH` must exist.

1.2.4 Prefix-based Installation

Both PETSc and SLEPc allow for prefix-based installation. This consists in specifying a directory to which the files generated during the building process are to be copied.

In PETSc, if an installation directory has been specified during configuration (with option `--prefix` in step 3 of §1.2.1), then after building the libraries the relevant files are copied to that directory by typing

```
$ make install
```

This is useful for building as a regular user and then copying the libraries and include files to the system directories as root.

To be more precise, suppose that the configuration was done with `--prefix=/opt/petsc-3.4.0-linux-gnu-c-debug`. Then, `make install` will create directory `/opt/petsc-3.4.0-linux-gnu-c-debug` if it does not exist, and create subdirectories `lib`, `conf`, and `include`, that will store the libraries, the configuration files, and the header files, respectively. Note that

the source code files are not copied, nor the documentation, so the size of the installed directory will be much smaller than the original one. For that reason, it is no longer necessary to allow for several configurations to share a directory tree. In other words, in a prefix-based installation, variable `PETSC_ARCH` loses significance and must be unset. To maintain several configurations, one should specify different prefix directories, typically with a name that informs about the configuration options used.

In order to prepare a prefix-based installation of SLEPc that uses a prefix-based installation of PETSc, start by setting the appropriate value of `PETSC_DIR`. Then, run SLEPc's `configure` with a prefix directory.

```
$ export PETSC_DIR=/opt/petsc-3.4.0-linux-gnu-c-debug
$ unset PETSC_ARCH
$ cd $SLEPC_DIR
$ ./configure --prefix=/opt/slepc-3.4.0-linux-gnu-c-debug
$ make PETSC_ARCH=arch-installed-petsc
$ make PETSC_ARCH=arch-installed-petsc install
$ export SLEPC_DIR=/opt/slepc-3.4.0-linux-gnu-c-debug
```

Note that it is important to unset the value of `PETSC_ARCH` before SLEPc's `configure`. The special value `arch-installed-petsc` of the `PETSC_ARCH` variable is required only during SLEPc's build, and should not be used afterwards.

1.3 Running SLEPc Programs

Before using SLEPc, the user must first set the environment variable `SLEPC_DIR`, indicating the full path of the directory containing SLEPc. For example, under the `bash` shell, a command of the form

```
$ export SLEPC_DIR=/software/slepc-3.4.0
```

can be placed in the user's `.bashrc` file. The `SLEPC_DIR` directory can be either a standard installation SLEPc directory, or a prefix-based installation directory, see §1.2.4. In addition, the user must set the environment variables required by PETSc, that is, `PETSC_DIR`, to indicate the full path of the PETSc directory, and `PETSC_ARCH` to specify a particular architecture and set of options. Note that `PETSC_ARCH` should not be set in the case of prefix-based installations.

All PETSc programs use the MPI (Message Passing Interface) standard for message-passing communication [MPI Forum, 1994]. Thus, to execute SLEPc programs, users must know the procedure for launching MPI jobs on their selected computer system(s). For instance, when using the MPICH implementation of MPI and many others, the `mpirun` command can be used to initiate a program as in the following example that uses eight processes:

```
$ mpirun -np 8 slepc_program [command-line options]
```

In MPI-2 compliant systems, the command `mpiexec` can be used instead. Note that MPI may be deactivated during configuration of PETSc, if one wants to run only serial programs in a laptop, for example.

All PETSc-compliant programs support the use of the `-h` or `-help` option as well as the `-v` or `-version` option. In the case of SLEPc programs, specific information for SLEPc is also displayed.

1.4 Writing SLEPc Programs

Most SLEPc programs begin with a call to `SlepcInitialize`

```
SlepcInitialize(int *argc, char ***argv, char *file, char *help);
```

which initializes SLEPc, PETSc and MPI. This subroutine is very similar to `PetscInitialize`, and the arguments have the same meaning. In fact, internally `SlepcInitialize` calls `PetscInitialize`.

After this initialization, SLEPc programs can use communicators defined by PETSc. In most cases users can employ the communicator `PETSC_COMM_WORLD` to indicate all processes in a given run and `PETSC_COMM_SELF` to indicate a single process. MPI provides routines for generating new communicators consisting of subsets of processes, though most users rarely need to use these features. SLEPc users need not program much message passing directly with MPI, but they must be familiar with the basic concepts of message passing and distributed memory computing.

All SLEPc programs should call `SlepcFinalize` as their final (or nearly final) statement

```
ierr = SlepcFinalize();
```

This routine handles operations to be executed at the conclusion of the program, and calls `PetscFinalize` if `SlepcInitialize` began PETSc.

Note to Fortran Programmers: In this manual all the examples and calling sequences are given for the C/C++ programming languages. However, Fortran programmers can use most of the functionality of SLEPc and PETSc from Fortran, with only minor differences in the user interface. For instance, the two functions mentioned above have their corresponding Fortran equivalent:

```
call SlepcInitialize(file,ierr)
call SlepcFinalize(ierr)
```

Section 8.7 provides a summary of the differences between using SLEPc from Fortran and C/C++, as well as a complete Fortran example.

1.4.1 Simple SLEPc Example

A simple example is listed next that solves an eigenvalue problem associated with the one-dimensional Laplacian operator discretized with finite differences. This example can be found in `#{SLEPC_DIR}/src/eps/examples/tutorials/ex1.c`. Following the code we highlight a few of the most important parts of this example.

```

/*
-----
SLEPc - Scalable Library for Eigenvalue Problem Computations
Copyright (c) 2002-2013, Universitat Politecnica de Valencia, Spain
5
This file is part of SLEPc.

SLEPc is free software: you can redistribute it and/or modify it under the
terms of version 3 of the GNU Lesser General Public License as published by
10 the Free Software Foundation.

SLEPc is distributed in the hope that it will be useful, but WITHOUT ANY
WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS
FOR A PARTICULAR PURPOSE. See the GNU Lesser General Public License for
15 more details.

You should have received a copy of the GNU Lesser General Public License
along with SLEPc. If not, see <http://www.gnu.org/licenses/>.
-----
20 */

static char help[] = "Standard symmetric eigenproblem corresponding to the Laplacian operator in 1 dimension.\n\n"
"The command line options are:\n"
" -n <n>, where <n> = number of grid subdivisions = matrix dimension.\n\n";
25
#include <slepceps.h>

#undef __FUNCT__
#define __FUNCT__ "main"
30 int main(int argc, char **argv)
{
    Mat          A;          /* problem matrix */
    EPS          eps;       /* eigenproblem solver context */
    EPSType      type;
    PetscReal    error,tol,re,im;
    PetscScalar  kr,ki,value[3];
    Vec          xr,xi;
    PetscInt     n=30,i,Istart,Iend,col[3],nev,maxit,its,nconv;
    PetscBool    FirstBlock=PETSC_FALSE,LastBlock=PETSC_FALSE;
    PetscErrorCode ierr;
40
    SlepcInitialize(&argc,&argv,(char*)0,help);

    ierr = PetscOptionsGetInt(NULL,"-n",&n,NULL);CHKERRQ(ierr);
    ierr = PetscPrintf(PETSC_COMM_WORLD,"\n1-D Laplacian Eigenproblem, n=%D\n\n",n);CHKERRQ(ierr);

    /* -----
       Compute the operator matrix that defines the eigensystem, Ax=kx
       ----- */
50
    ierr = MatCreate(PETSC_COMM_WORLD,&A);CHKERRQ(ierr);
    ierr = MatSetSizes(A,PETSC_DECIDE,PETSC_DECIDE,n,n);CHKERRQ(ierr);
    ierr = MatSetFromOptions(A);CHKERRQ(ierr);
    ierr = MatSetUp(A);CHKERRQ(ierr);
55
    ierr = MatGetOwnershipRange(A,&Istart,&Iend);CHKERRQ(ierr);
    if (Istart==0) FirstBlock=PETSC_TRUE;
    if (Iend==n) LastBlock=PETSC_TRUE;
    value[0]=-1.0; value[1]=2.0; value[2]=-1.0;
60 for (i=(FirstBlock? Istart+1: Istart); i<(LastBlock? Iend-1: Iend); i++) {
    col[0]=i-1; col[1]=i; col[2]=i+1;
    ierr = MatSetValues(A,1,&i,3,col,value,INSERT_VALUES);CHKERRQ(ierr);
}

```

```

if (LastBlock) {
65   i=n-1; col[0]=n-2; col[1]=n-1;
      ierr = MatSetValues(A,1,&i,2,col,value,INSERT_VALUES);CHKERRQ(ierr);
}
if (FirstBlock) {
70   i=0; col[0]=0; col[1]=1; value[0]=2.0; value[1]=-1.0;
      ierr = MatSetValues(A,1,&i,2,col,value,INSERT_VALUES);CHKERRQ(ierr);
}

ierr = MatAssemblyBegin(A,MAT_FINAL_ASSEMBLY);CHKERRQ(ierr);
ierr = MatAssemblyEnd(A,MAT_FINAL_ASSEMBLY);CHKERRQ(ierr);
75
ierr = MatGetVecs(A,NULL,&xr);CHKERRQ(ierr);
ierr = MatGetVecs(A,NULL,&xi);CHKERRQ(ierr);

/* -----
80      Create the eigensolver and set various options
   ----- */
/*
   Create eigensolver context
*/
85   ierr = EPSCreate(PETSC_COMM_WORLD,&eps);CHKERRQ(ierr);

/*
   Set operators. In this case, it is a standard eigenvalue problem
*/
90   ierr = EPSSetOperators(eps,A,NULL);CHKERRQ(ierr);
      ierr = EPSSetProblemType(eps,EPS_HEP);CHKERRQ(ierr);

/*
   Set solver parameters at runtime
95   */
      ierr = EPSSetFromOptions(eps);CHKERRQ(ierr);

/* -----
100      Solve the eigensystem
   ----- */

ierr = EPSSolve(eps);CHKERRQ(ierr);
/*
   Optional: Get some information from the solver and display it
105  */
      ierr = EPSGetIterationNumber(eps,&its);CHKERRQ(ierr);
      ierr = PetscPrintf(PETSC_COMM_WORLD," Number of iterations of the method: %D\n",its);CHKERRQ(ierr);
      ierr = EPSGetType(eps,&type);CHKERRQ(ierr);
      ierr = PetscPrintf(PETSC_COMM_WORLD," Solution method: %s\n",type);CHKERRQ(ierr);
110   ierr = EPSGetDimensions(eps,&nev,NULL,NULL);CHKERRQ(ierr);
      ierr = PetscPrintf(PETSC_COMM_WORLD," Number of requested eigenvalues: %D\n",nev);CHKERRQ(ierr);
      ierr = EPSGetTolerances(eps,&tol,&maxit);CHKERRQ(ierr);
      ierr = PetscPrintf(PETSC_COMM_WORLD," Stopping condition: tol=%G, maxit=%D\n",tol,maxit);CHKERRQ(ierr);

115   /* -----
          Display solution and clean up
          ----- */
/*
   Get number of converged approximate eigenpairs
120  */
      ierr = EPSGetConverged(eps,&nconv);CHKERRQ(ierr);
      ierr = PetscPrintf(PETSC_COMM_WORLD," Number of converged eigenpairs: %D\n",nconv);CHKERRQ(ierr);

if (nconv>0) {
125   /*
          Display eigenvalues and relative errors

```

```

130  */
      ierr = PetscPrintf(PETSC_COMM_WORLD,
        "          k          ||Ax-kx||/||kx||\n"
        "  -----\n");CHKERRQ(ierr);

      for (i=0;i<nconv;i++) {
        /*
          Get converged eigenpairs: i-th eigenvalue is stored in kr (real part) and
135         ki (imaginary part)
        */
        ierr = EPSGetEigenpair(eps,i,&kr,&ki,xr,xi);CHKERRQ(ierr);
        /*
          Compute the relative error associated to each eigenpair
140         */
        ierr = EPSComputeRelativeError(eps,i,&error);CHKERRQ(ierr);

        #if defined(PETSC_USE_COMPLEX)
          re = PetscRealPart(kr);
145         im = PetscImaginaryPart(kr);
        #else
          re = kr;
          im = ki;
        #endif
150         if (im!=0.0) {
           ierr = PetscPrintf(PETSC_COMM_WORLD, " %9F%+9F j %12G\n",re,im,error);CHKERRQ(ierr);
         } else {
           ierr = PetscPrintf(PETSC_COMM_WORLD, " %12F          %12G\n",re,error);CHKERRQ(ierr);
         }
155       }
       ierr = PetscPrintf(PETSC_COMM_WORLD, "\n");CHKERRQ(ierr);
     }

    /*
160     Free work space
    */
    ierr = EPSDestroy(&eps);CHKERRQ(ierr);
    ierr = MatDestroy(&A);CHKERRQ(ierr);
    ierr = VecDestroy(&xr);CHKERRQ(ierr);
165    ierr = VecDestroy(&xi);CHKERRQ(ierr);
    ierr = SlepcFinalize();
    return 0;
  }

```

Include Files

The C/C++ include files for SLEPc should be used via statements such as

```
#include <slepceps.h>
```

where `slepceps.h` is the include file for the EPS component. Each SLEPc program must specify an include file that corresponds to the highest level SLEPc objects needed within the program; all of the required lower level include files are automatically included within the higher level files. For example, `slepceps.h` includes `slepccst.h` (spectral transformations), and `slepccsys.h` (base SLEPc file). Some PETSc header files are included as well, such as `petscksp.h`. The SLEPc include files are located in the directory `_${SLEPC_DIR}/include`.

The Options Database

All the PETSc functionality related to the options database is available in SLEPc. This allows the user to input control data at run time very easily. In this example the command `PetscOptionsGetInt(NULL, "-n", &n, NULL)`; checks whether the user has provided a command line option to set the value of `n`, the problem dimension. If so, the variable `n` is set accordingly; otherwise, `n` remains unchanged.

Vectors and Matrices

Usage of matrices and vectors in SLEPc is exactly the same as in PETSc. The user can create a new parallel or sequential matrix, `A`, which has `M` global rows and `N` global columns, with

```
MatCreate(MPI_Comm comm, Mat *A);
MatSetSizes(Mat A, PetscInt m, PetscInt n, PetscInt M, PetscInt N);
MatSetFromOptions(Mat A);
MatSetUp(Mat A);
```

where the matrix format can be specified at runtime. The example creates a matrix, sets the nonzero values with `MatSetValues` and then assembles it.

Eigensolvers

Usage of eigensolvers is very similar to other kinds of solvers provided by PETSc. After creating the matrix (or matrices) that define the problem, $Ax = kx$ (or $Ax = kBx$), the user can then use `EPS` to solve the system with the following sequence of commands:

```
EPSCreate(MPI_Comm comm, EPS *eps);
EPSSetOperators(EPS eps, Mat A, Mat B);
EPSSetProblemType(EPS eps, EPSProblemType type);
EPSSetFromOptions(EPS eps);
EPSSolve(EPS eps);
EPSGetConverged(EPS eps, PetscInt *nconv);
EPSGetEigenpair(EPS eps, PetscInt i, PetscScalar *kr, PetscScalar *ki, Vec xr, Vec xi);
EPSTDestroy(EPS eps);
```

The user first creates the `EPS` context and sets the operators associated with the eigensystem as well as the problem type. The user then sets various options for customized solution, solves the problem, retrieves the solution, and finally destroys the `EPS` context. Chapter 2 describes in detail the `EPS` package, including the options database that enables the user to customize the solution process at runtime by selecting the solution algorithm and also specifying the convergence tolerance, the number of eigenvalues, the dimension of the subspace, etc.

Spectral Transformation

In the example program shown above there is no explicit reference to spectral transformations. However, an `ST` object is handled internally so that the user is able to request different transformations such as shift-and-invert. Chapter 3 describes the `ST` package in detail.

Error Checking

All SLEPc routines return an integer indicating whether an error has occurred during the call. The error code is set to be nonzero if an error has been detected; otherwise, it is zero. The PETSc macro `CHKERRQ(ierr)` checks the value of `ierr` and calls the PETSc error handler upon error detection. `CHKERRQ(ierr)` should be placed after all subroutine calls to enable a complete error traceback. See the PETSc documentation for full details.

1.4.2 Writing Application Codes with SLEPc

Several example programs demonstrate the software usage and can serve as templates for developing custom applications. They are scattered throughout the SLEPc directory tree, in particular in the `examples/tutorials` directories under each class subdirectory.

To write a new application program using SLEPc, we suggest the following procedure:

1. Install and test SLEPc according to the instructions given in the documentation.
2. Copy the SLEPc example that corresponds to the class of problem of interest (e.g., singular value decomposition).
3. Copy the makefile within the example directory (or create a new one as explained below); compile and run the example program.
4. Use the example program as a starting point for developing a custom code.

Application program makefiles can be set up very easily just by including one file from the SLEPc makefile system. All the necessary PETSc definitions are loaded automatically. The following sample makefile illustrates how to build C and Fortran programs:

```

default: ex1

include ${SLEPC_DIR}/conf/slepc_common

5 ex1: ex1.o chkopts
    -${CLINKER} -o ex1 ex1.o ${SLEPC_LIB}
    ${RM} ex1.o

ex1f: ex1f.o chkopts
10    -${FLINKER} -o ex1f ex1f.o ${SLEPC_LIB}
    ${RM} ex1f.o

```


EPS: Eigenvalue Problem Solver

The Eigenvalue Problem Solver (EPS) is the main object provided by SLEPC. It is used to specify a linear eigenvalue problem, either in standard or generalized form, and provides uniform and efficient access to all of the linear eigensolvers included in the package. Conceptually, the level of abstraction occupied by EPS is similar to other solvers in PETSc such as KSP for solving linear systems of equations.

2.1 Eigenvalue Problems

In this section, we briefly present some basic concepts about eigenvalue problems as well as general techniques used to solve them. The description is not intended to be exhaustive. The objective is simply to define terms that will be referred to throughout the rest of the manual. Readers who are familiar with the terminology and the solution approach can skip this section. For a more comprehensive description, we refer the reader to monographs such as [Stewart, 2001], [Bai *et al.*, 2000], [Saad, 1992] or [Parlett, 1980]. A historical perspective of the topic can be found in [Golub and van der Vorst, 2000]. See also the SLEPC [technical reports](#).

In the standard formulation, the linear eigenvalue problem consists in the determination of $\lambda \in \mathbb{C}$ for which the equation

$$Ax = \lambda x \tag{2.1}$$

has nontrivial solution, where $A \in \mathbb{C}^{n \times n}$ and $x \in \mathbb{C}^n$. The scalar λ and the vector x are called eigenvalue and (right) eigenvector, respectively. Note that they can be complex even when the matrix is real. If λ is an eigenvalue of A then $\bar{\lambda}$ is an eigenvalue of its conjugate transpose, A^* , or equivalently

$$y^* A = \lambda y^*, \tag{2.2}$$

where y is called the left eigenvector.

In many applications, the problem is formulated as

$$Ax = \lambda Bx, \quad (2.3)$$

where $B \in \mathbb{C}^{n \times n}$, which is known as the generalized eigenvalue problem. Usually, this problem is solved by reformulating it in standard form, for example $B^{-1}Ax = \lambda x$ if B is non-singular.

SLEPc focuses on the solution of problems in which the matrices are large and sparse. Hence, only methods that preserve sparsity are considered. These methods obtain the solution from the information generated by the application of the operator to various vectors (the operator is a simple function of matrices A and B), that is, matrices are only used in matrix-vector products. This not only maintains sparsity but allows the solution of problems in which matrices are not available explicitly.

In practical analyses, from the n possible solutions, typically only a few eigenpairs (λ, x) are considered relevant, either in the extremities of the spectrum, in an interval, or in a region of the complex plane. Depending on the application, either eigenvalues or eigenvectors or both are required. In some cases, left eigenvectors are also of interest.

Projection Methods. Most eigensolvers provided by SLEPc perform a Rayleigh-Ritz projection for extracting the spectral approximations, that is, they project the problem onto a low-dimensional subspace that is built appropriately. Suppose that an orthogonal basis of this subspace is given by $V_j = [v_1, v_2, \dots, v_j]$. If the solutions of the projected (reduced) problem $B_j s = \theta s$ (i.e., $V_j^T A V_j = B_j$) are assumed to be (θ_i, s_i) , $i = 1, 2, \dots, j$, then the approximate eigenpairs $(\tilde{\lambda}_i, \tilde{x}_i)$ of the original problem (Ritz value and Ritz vector) are obtained as

$$\tilde{\lambda}_i = \theta_i, \quad (2.4)$$

$$\tilde{x}_i = V_j s_i. \quad (2.5)$$

Starting from this general idea, eigensolvers differ from each other in which subspace is used, how it is built and other technicalities aimed at improving convergence, reducing storage requirements, etc.

The subspace

$$\mathcal{K}_m(A, v) \equiv \text{span} \{v, Av, A^2v, \dots, A^{m-1}v\}, \quad (2.6)$$

is called the m -th Krylov subspace corresponding to A and v . Methods that use subspaces of this kind to carry out the projection are called Krylov methods. One example of such methods is the Arnoldi algorithm: starting with v_1 , $\|v_1\|_2 = 1$, the Arnoldi basis generation process can be expressed by the recurrence

$$v_{j+1} h_{j+1,j} = w_j = Av_j - \sum_{i=1}^j h_{i,j} v_i, \quad (2.7)$$

where $h_{i,j}$ are the scalar coefficients obtained in the Gram-Schmidt orthogonalization of Av_j with respect to v_i , $i = 1, 2, \dots, j$, and $h_{j+1,j} = \|w_j\|_2$. Then, the columns of V_j span the Krylov

subspace $\mathcal{K}_j(A, v_1)$ and $Ax = \lambda x$ is projected into $H_j s = \theta s$, where H_j is an upper Hessenberg matrix with elements $h_{i,j}$, which are 0 for $i \geq j + 2$. The related Lanczos algorithms obtain a projected matrix that is tridiagonal.

A generalization to the above methods are the block Krylov strategies, in which the starting vector v_1 is replaced by a full rank $n \times p$ matrix V_1 , which allows for better convergence properties when there are multiple eigenvalues and can provide better data management on some computer architectures. Block tridiagonal and block Hessenberg matrices are then obtained as projections.

It is generally assumed (and observed) that the Lanczos and Arnoldi algorithms find solutions at the extremities of the spectrum. Their convergence pattern, however, is strongly related to the eigenvalue distribution. Slow convergence may be experienced in the presence of tightly clustered eigenvalues. The maximum allowable j may be reached without having achieved convergence for all desired solutions. Then, restarting is usually a useful technique and different strategies exist for that purpose. However, convergence can still be very slow and acceleration strategies must be applied. Usually, these techniques consist in computing eigenpairs of a transformed operator and then recovering the solution of the original problem. The aim of these transformations is twofold. On one hand, they make it possible to obtain eigenvalues other than those lying in the boundary of the spectrum. On the other hand, the separation of the eigenvalues of interest is improved in the transformed spectrum thus leading to faster convergence. The most commonly used spectral transformation is called shift-and-invert, which works with operator $(A - \sigma I)^{-1}$. It allows the computation of eigenvalues closest to σ with very good separation properties. When using this approach, a linear system of equations, $(A - \sigma I)y = x$, must be solved in each iteration of the eigenvalue process.

Preconditioned Eigensolvers. In many applications, Krylov eigensolvers perform very well because Krylov subspaces are optimal in a certain theoretical sense. However, these methods may not be appropriate in some situations such as the computation of interior eigenvalues. The spectral transformation mentioned above may not be a viable solution or it may be too costly. For these reasons, other types of eigensolvers such as Davidson and Jacobi-Davidson rely on a different way of expanding the subspace. Instead of satisfying the Krylov relation, these methods compute the new basis vector by the so-called correction equation. The resulting subspace may be richer in the direction of the desired eigenvectors. These solvers may be competitive especially for computing interior eigenvalues. From a practical point of view, the correction equation may be seen as a cheap replacement for the shift-and-invert system of equations, $(A - \sigma I)y = x$. By cheap we mean that it may be solved inaccurately without compromising robustness, via a preconditioned iterative linear solver. For this reason, these are known as *preconditioned* eigensolvers.

Related Problems. In many applications such as the analysis of damped vibrating systems the problem to be solved is a *quadratic eigenvalue problem* (QEP), or more generally a *nonlinear eigenvalue problem* (NEP). For these, the reader is referred to chapters 5 and 6. Another linear algebra problem that is very closely related to the eigenvalue problem is the *singular value decomposition* (SVD), see chapter 4.

```

EPS      eps;      /* eigensolver context */
Mat      A;        /* matrix of Ax=kx   */
Vec      xr, xi;   /* eigenvector, x    */
PetscScalar kr, ki; /* eigenvalue, k    */
5 PetscInt j, nconv;
  PetscReal error;

  EPSCreate( PETSC_COMM_WORLD, &eps );
  EPSSetOperators( eps, A, NULL );
10 EPSSetProblemType( eps, EPS_NHEP );
  EPSSetFromOptions( eps );
  EPSSolve( eps );
  EPSGetConverged( eps, &nconv );
  for (j=0; j<nconv; j++) {
15   EPSGetEigenpair( eps, j, &kr, &ki, xr, xi );
     EPSComputeRelativeError( eps, j, &error );
  }
  EPSTDestroy( eps );

```

Figure 2.1: Example code for basic solution with EPS.

2.2 Basic Usage

The EPS module in SLEPc is used in a similar way as PETSc modules such as KSP. All the information related to an eigenvalue problem is handled via a context variable. The usual object management functions are available (`EPSCreate`, `EPSTDestroy`, `EPSView`, `EPSSetFromOptions`). In addition, the EPS object provides functions for setting several parameters such as the number of eigenvalues to compute, the dimension of the subspace, the portion of the spectrum of interest, the requested tolerance or the maximum number of iterations allowed.

The solution of the problem is obtained in several steps. First of all, the matrices associated to the eigenproblem are specified via `EPSSetOperators` and `EPSSetProblemType` is used to specify the type of problem. Then, a call to `EPSSolve` is done that invokes the subroutine for the selected eigensolver. `EPSGetConverged` can be used afterwards to determine how many of the requested eigenpairs have converged to working accuracy. `EPSGetEigenpair` is finally used to retrieve the eigenvalues and eigenvectors.

In order to illustrate the basic functionality of the EPS package, a simple example is shown in Figure 2.1. The example code implements the solution of a simple standard eigenvalue problem. Code for setting up the matrix A is not shown and error-checking code is omitted.

All the operations of the program are done over a single EPS object. This solver context is created in line 8 with the command

```
EPSCreate(MPI_Comm comm, EPS *eps);
```

Here `comm` is the MPI communicator, and `eps` is the newly formed solver context. The com-

municator indicates which processes are involved in the EPS object. Most of the EPS operations are collective, meaning that all the processes collaborate to perform the operation in parallel.

Before actually solving an eigenvalue problem with EPS, the user must specify the matrices associated to the problem, as in line 9, with the following routine

```
EPSSetOperators(EPS eps,Mat A,Mat B);
```

The example specifies a standard eigenproblem. In the case of a generalized problem, it would be necessary also to provide matrix B as the third argument to the call. The matrices specified in this call can be in any PETSc format. In particular, EPS allows the user to solve matrix-free problems by specifying matrices created via `MatCreateShell`. A more detailed discussion of this issue is given in §8.2.

After setting the problem matrices, the problem type is set with `EPSSetProblemType`. This is not strictly necessary since if this step is skipped then the problem type is assumed to be non-symmetric. More details are given in §2.3. At this point, the value of the different options could optionally be set by means of a function call such as `EPSSetTolerances` (explained later in this chapter). After this, a call to `EPSSetFromOptions` should be made as in line 11,

```
EPSSetFromOptions(EPS eps);
```

The effect of this call is that options specified at runtime in the command line are passed to the EPS object appropriately. In this way, the user can easily experiment with different combinations of options without having to recompile. All the available options as well as the associated function calls are described later in this chapter.

Line 12 launches the solution algorithm, simply with the command

```
EPSSolve(EPS eps);
```

The subroutine that is actually invoked depends on which solver has been selected by the user.

After the call to `EPSSolve` has finished, all the data associated to the solution of the eigenproblem is kept internally. This information can be retrieved with different function calls, as in lines 13 to 17. This part is described in detail in §2.5.

Once the EPS context is no longer needed, it should be destroyed with the command

```
EPSToDestroy(EPS eps);
```

The above procedure is sufficient for general use of the EPS package. As in the case of the KSP solver, the user can optionally explicitly call

```
EPSSetUp(EPS eps);
```

before calling `EPSSolve` to perform any setup required for the eigensolver.

Internally, the EPS object works with an ST object (spectral transformation, described in chapter 3). To allow application programmers to set any of the spectral transformation options directly within the code, the following routine is provided to extract the ST context,

```
EPSGetST(EPS eps,ST *st);
```

Problem Type	EPSProblemType	Command line key
Hermitian	EPS_HEP	-eps_hermitian
Non-Hermitian	EPS_NHEP	-eps_non_hermitian
Generalized Hermitian	EPS_GHEP	-eps_gen_hermitian
Generalized Hermitian indefinite	EPS_GHIEP	-eps_gen_indefinite
Generalized Non-Hermitian	EPS_GNHEP	-eps_gen_non_hermitian
GNHEP with positive (semi-)definite B	EPS_PGNHEP	-eps_pos_gen_non_hermitian

Table 2.1: Problem types considered in EPS.

With the command

```
EPSView(EPS eps, PetscViewer viewer);
```

it is possible to examine the actual values of the different settings of the EPS object, including also those related to the associated ST object. This is useful for making sure that the solver is using the settings that the user wants.

2.3 Defining the Problem

SLEPC is able to cope with different kinds of problems. Currently supported problem types are listed in Table 2.1. An eigenproblem is generalized ($Ax = \lambda Bx$) if the user has specified two matrices (see `EPSSetOperators` above), otherwise it is standard ($Ax = \lambda x$). A standard eigenproblem is Hermitian if matrix A is Hermitian (i.e., $A = A^*$) or, equivalently in the case of real matrices, if matrix A is symmetric (i.e., $A = A^T$). A generalized eigenproblem is Hermitian if matrix A is Hermitian (symmetric) and B is Hermitian (symmetric) and positive (semi-)definite. If B is not positive (semi-)definite then the problem cannot be considered Hermitian but symmetry can still be exploited to some extent in some solvers (problem type `EPS_GHIEP`). A special case of generalized non-Hermitian problem is when A is non-Hermitian but B is Hermitian and positive (semi-)definite, see §3.4.3 and §3.4.4 for discussion.

The problem type can be specified at run time with the corresponding command line key or, more usually, within the program with the function

```
EPSSetProblemType(EPS eps, EPSProblemType type);
```

By default, SLEPC assumes that the problem is non-Hermitian. Some eigensolvers are able to exploit symmetry, that is, they compute a solution for Hermitian problems with less storage and/or computational cost than other methods that ignore this property. Also, symmetric solvers may be more accurate. On the other hand, some eigensolvers in SLEPC only have a symmetric version and will abort if the problem is non-Hermitian. In the case of generalized eigenproblems some considerations apply regarding symmetry, especially in the case of singular B . This topic is tackled in §3.4.3 and §3.4.4. For all these reasons, the user is strongly recommended to always specify the problem type in the source code.

The type of the problem can be determined with the functions


```

EPSSetGeneralized(EPS eps,PetscBool *gen);
EPSSetHermitian(EPS eps,PetscBool *her);
EPSSetPositive(EPS eps,PetscBool *pos);

```

The user can specify how many eigenvalues (and eigenvectors) to compute. The default is to compute only one. The function

```

EPSSetDimensions(EPS eps,PetscInt nev,PetscInt ncv,PetscInt mpd);

```

allows the specification of the number of eigenvalues to compute, `nev`. The second argument can be set to prescribe the number of column vectors to be used by the solution algorithm, `ncv`, that is, the largest dimension of the working subspace. The third argument has to do with a more advanced usage, as explained in §2.6.4. These parameters can also be set at run time with the options `-eps_nev`, `-eps_ncv` and `-eps_mpd`. For example, the command line

```

$ ./program -eps_nev 10 -eps_ncv 24

```

requests 10 eigenvalues and instructs to use 24 column vectors. Note that `ncv` must be at least equal to `nev`, although in general it is recommended (depending on the method) to work with a larger subspace, for instance $ncv \geq 2 \cdot nev$ or even more. The case that the user requests a relatively large number of eigenpairs is discussed in §2.6.4.

By default, only right eigenvectors are computed. To compute also left eigenvectors, the user should call the next function. Note that support for left eigenvectors is limited and will be extended in future versions of SLEPc.

```

EPSSetLeftVectorsWanted(EPS eps,PetscBool leftvecs);

```

Eigenvalues of Interest. For the selection of the portion of the spectrum of interest, there are several alternatives. In real symmetric problems, one may want to compute the largest or smallest eigenvalues in magnitude, or the leftmost or rightmost ones, or even all eigenvalues in a given interval. In other problems, in which the eigenvalues can be complex, then one can select eigenvalues depending on the magnitude, or the real part or even the imaginary part. Sometimes the eigenvalues of interest are those closest to a given target value, τ , measuring the distance either in the ordinary way or along the real (or imaginary) axis. Table 2.2 summarizes all the possibilities available for the function

```

EPSSetWhichEigenpairs(EPS eps,EPSWhich which);

```

which can also be specified at the command line. This criterion is used both for configuring how the eigensolver seeks eigenvalues (note that not all these possibilities are available for all the solvers) and also for sorting the computed values. The default is to compute the largest magnitude eigenvalues, except for those solvers in which this option is not available. There is another exception related to the use of some spectral transformations, see chapter 3.

For the sorting criteria relative to a target value, the following function must be called in order to specify such value τ :

```

EPSSetTarget(EPS eps,PetscScalar target);

```

EPSWhich	Command line key	Sorting criterion
EPS_LARGEST_MAGNITUDE	<code>-eps_largest_magnitude</code>	Largest $ \lambda $
EPS_SMALLEST_MAGNITUDE	<code>-eps_smallest_magnitude</code>	Smallest $ \lambda $
EPS_LARGEST_REAL	<code>-eps_largest_real</code>	Largest $\text{Re}(\lambda)$
EPS_SMALLEST_REAL	<code>-eps_smallest_real</code>	Smallest $\text{Re}(\lambda)$
EPS_LARGEST_IMAGINARY	<code>-eps_largest_imaginary</code>	Largest $\text{Im}(\lambda)$ ¹
EPS_SMALLEST_IMAGINARY	<code>-eps_smallest_imaginary</code>	Smallest $\text{Im}(\lambda)$ ¹
EPS_TARGET_MAGNITUDE	<code>-eps_target_magnitude</code>	Smallest $ \lambda - \tau $
EPS_TARGET_REAL	<code>-eps_target_real</code>	Smallest $ \text{Re}(\lambda - \tau) $
EPS_TARGET_IMAGINARY	<code>-eps_target_imaginary</code>	Smallest $ \text{Im}(\lambda - \tau) $
EPS_ALL	<code>-eps_all</code>	All $\lambda \in [a, b]$
EPS_WHICH_USER		<i>user-defined</i>

Table 2.2: Available possibilities for selection of the eigenvalues of interest.

or, alternatively, with the command-line key `-eps_target`. Note that, since the target is defined as a `PetscScalar`, complex values of τ are allowed only in the case of complex scalar builds of the SLEPc library.

The use of a target value makes sense if the eigenvalues of interest are located in the interior of the spectrum. Since these eigenvalues are usually more difficult to compute, the eigensolver by itself may not be able to obtain them, and additional tools are normally required. There are two possibilities for this:

- To use harmonic extraction (see §2.6.5), a variant of some solvers that allows a better approximation of interior eigenvalues without changing the way the subspace is built.
- To use a spectral transformation such as shift-and-invert (see chapter 3), where the subspace is built from a transformed problem (usually much more costly).

The special case of computing all eigenvalues in an interval is discussed in §3.4.5, since it is related also to spectral transformations. In this case, instead of a target value the user has to specify the computational interval with

```
EPSSetInterval(EPS eps,PetscScalar a,PetscScalar b);
```

which is equivalent to `-eps_interval <a,b>`.

Finally, we mention the possibility of defining an arbitrary sorting criterion by means of `EPS_WHICH_USER` in combination with `EPSSetEigenvalueComparison`.

The selection criteria discussed above are based solely on the eigenvalue. In some special situations, it is necessary to establish a user-defined criterion that also makes use of the eigenvector when deciding which are the most wanted eigenpairs. For these cases, use `EPSSetArbitrarySelection`.

¹If SLEPc is compiled for real scalars, then the absolute value of the imaginary part, $|\text{Im}(\lambda)|$, is used for eigenvalue selection and sorting.

Method	EPSType	Options	
		Database Name	Default
Power / Inverse / RQI	EPSPOWER	power	
Subspace Iteration	EPSSUBSPACE	subspace	
Arnoldi	EPSARNOLDI	arnoldi	
Lanczos	EPSLANCZOS	lanczos	
Krylov-Schur	EPSKRYLOVSCHUR	krylovschur	*
Generalized Davidson	EPSGD	gd	
Jacobi-Davidson	EPSJD	jd	
Rayleigh quotient CG	EPSRQCG	rqcg	
Contour integral SS	EPSCISS	ciss	
LAPACK solver	EPSLAPACK	lapack	
Wrapper to ARPACK	EPSARPACK	arpack	
Wrapper to PRIMME	EPSPRIMME	primme	
Wrapper to BLZPACK	EPSBLZPACK	blzpack	
Wrapper to TRLAN	EPSTRLAN	trlan	
Wrapper to BLOPEX	EPSBLOPEX	blopex	
Wrapper to FEAST	EPSFEAST	feast	

Table 2.3: Eigenvalue solvers available in the EPS module.

2.4 Selecting the Eigensolver

The available methods for solving the eigenvalue problems are the following:

- Power Iteration with deflation. When combined with shift-and-invert (see chapter 3), it is equivalent to the Inverse Iteration. Also, this solver embeds the Rayleigh Quotient Iteration (RQI) by allowing variable shifts.
- Subspace Iteration with Rayleigh-Ritz projection and locking.
- Arnoldi method with explicit restart and deflation.
- Lanczos with explicit restart and deflation, using different reorthogonalization strategies.
- Krylov-Schur, a variation of Arnoldi with a very effective restarting technique. In the case of symmetric problems, this is equivalent to the thick-restart Lanczos method.
- Generalized Davidson, a simple iteration based on the subspace expansion by the preconditioned residual.
- Jacobi-Davidson, a preconditioned eigensolver with an effective correction equation.
- RQCG, a basic conjugate gradient iteration for the minimization of the Rayleigh quotient.
- CISS, a contour-integral solver that allows computing all eigenvalues in a given region.

The default solver is Krylov-Schur. A detailed description of the implemented algorithms is provided in the [SLEPc Technical Reports](#). In addition to these methods, SLEPc also provides

Method	Portion of spectrum	Problem type	Real/Complex
power	Largest $ \lambda $	any	both
subspace	Largest $ \lambda $	any	both
arnoldi	any ²	any	both
lanczos	any ²	EPS_HEP, EPS_GHEP	both
krylovschur	any	any	both
gd	any ²	any	both
jd	any ²	any	both
rqcg	Smallest $\text{Re}(\lambda)$	EPS_HEP, EPS_GHEP	both
ciss	All λ in region	any	complex
lapack	any	any	both
arpack	any ²	any	both
primme	Largest and smallest $\text{Re}(\lambda)$	EPS_HEP	both
blzpack	Smallest $\text{Re}(\lambda)$	EPS_HEP, EPS_GHEP	real
trlan	Largest and smallest $\text{Re}(\lambda)$	EPS_HEP	real
blopex	Smallest $\text{Re}(\lambda)$	EPS_HEP, EPS_GHEP	both
feast	All λ in an interval	EPS_HEP, EPS_GHEP	complex

Table 2.4: Supported problem types for all eigensolvers available in SLEPc.

wrappers to external packages such as ARPACK, BLZPACK, or TRLAN. A complete list of these interfaces can be found in §8.6.

As an alternative, SLEPc provides an interface to some LAPACK routines. These routines operate in dense mode with only one processor and therefore are suitable only for moderate size problems. This solver should be used only for debugging purposes.

The solution method can be specified procedurally or via the command line. The application programmer can set it by means of the command

```
EPSSetType(EPS eps, EPSType method);
```

while the user writes the options database command `-eps_type` followed by the name of the method (see Table 2.3).

Not all the methods can be used for all problem types. Table 2.4 summarizes the scope of each eigensolver by listing which portion of the spectrum can be selected (as defined in Table 2.2), which problem types are supported (as defined in Table 2.1) and whether they are available or not in the complex version of SLEPc. Also, the default value of some parameters differ from one solver to the other, as shown in Table 2.5. This table also illustrates the different storage requirements. All solvers need memory at least for storing ncv vectors, but in addition some extra work storage such as auxiliary vectors is necessary. The last columns of Table 2.5 indicates the number of auxiliary vectors required in each case.

²Any of the selection criteria except for EPS_ALL, which is supported only by Krylov-Schur; see §3.4.5.

Method	<code>ncv</code>	<code>max_it</code>	Storage
<code>power</code>	nev	$\max(2000, 100N)$	2
<code>subspace</code>	$\max(2 \cdot nev, nev + 15)$	$\max(100, \lceil 2N/ncv \rceil)$	ncv
<code>arnoldi</code>	$\max(2 \cdot nev, nev + 15)$	$\max(100, \lceil 2N/ncv \rceil)$	1
<code>lanczos</code>	$\max(2 \cdot nev, nev + 15)$	$\max(100, \lceil 2N/ncv \rceil)$	1
<code>krylovschur</code>	$\max(2 \cdot nev, nev + 15)$	$\max(100, \lceil 2N/ncv \rceil)$	1
<code>gd</code>	$\max(2 \cdot nev, nev + 15) + 1$	$\max(100, \lceil 2N/ncv \rceil)$	$4ncv + 1$
<code>jd</code>	$\max(2 \cdot nev, nev + 15) + 1$	$\max(100, \lceil 2N/ncv \rceil)$	$4ncv + 1$
<code>rqcg</code>	$\max(2 \cdot nev, nev + 15)$	$\max(100, \lceil 2N/ncv \rceil)$	$4ncv$
<code>lapack</code>	N	-	N
<code>arpack</code>	$\max(20, 2 \cdot nev + 1)$	$\max(300, \lceil 2N/ncv \rceil)$	4
<code>primme</code>	$\max(20, 2 \cdot nev + 1)$	$\max(1000, N)$	3
<code>blzpack</code>	$\min(nev + 10, 2 \cdot nev)$	$\max(1000, N)$	> 187
<code>trlan</code>	nev	$\max(1000, N)$	$nev + 1$
<code>blopex</code>	nev	$\max(100, \lceil 2N/ncv \rceil)$	nev

Table 2.5: Default parameter values for all eigensolvers available in SLEPc.

2.5 Retrieving the Solution

Once the call to `EPSSolve` is complete, all the data associated to the solution of the eigenproblem is kept internally in the `EPS` object. This information can be obtained by the calling program by means of a set of functions described in this section.

As explained below, the number of computed solutions depends on the convergence and, therefore, it may be different from the number of solutions requested by the user. So the first task is to find out how many solutions are available, with

```
EPSGetConverged(EPS eps, PetscInt *nconv);
```

Usually, the number of converged solutions, `nconv`, will be equal to `nev`, but in general it will be a number ranging from 0 to `ncv` (here, `nev` and `ncv` are the arguments of function `EPSSetDimensions`).

2.5.1 The Computed Solution

The user may be interested in the eigenvalues, or the eigenvectors, or both. The function

```
EPSGetEigenpair(EPS eps, PetscInt j, PetscScalar *kr, PetscScalar *ki,
                Vec xr, Vec xi);
```

returns the j -th computed eigenvalue/eigenvector pair. Typically, this function is called inside a loop for each value of j from 0 to `nconv-1`. Note that eigenvalues are ordered according to the same criterion specified with function `EPSSetWhichEigenpairs` for selecting the portion of

the spectrum of interest. The meaning of the last 4 parameters depends on whether SLEPc has been compiled for real or complex scalars, as detailed below. The eigenvectors are normalized so that they have a unit 2-norm, except for problem type `EPS_GHEP` in which case returned eigenvectors have a unit B -norm.

Real SLEPc. In this case, all `Mat` and `Vec` objects are real. The computed approximate solution returned by the function `EPSGetEigenpair` is stored in the following way: `kr` and `ki` contain the real and imaginary parts of the eigenvalue, respectively, and `xr` and `xi` contain the associated eigenvector. Two cases can be distinguished:

- When `ki` is zero, it means that the j -th eigenvalue is a real number. In this case, `kr` is the eigenvalue and `xr` is the corresponding eigenvector. The vector `xi` is set to all zeros.
- If `ki` is different from zero, then the j -th eigenvalue is a complex number and, therefore, it is part of a complex conjugate pair. Thus, the j -th eigenvalue is `kr + i·ki`. With respect to the eigenvector, `xr` stores the real part of the eigenvector and `xi` the imaginary part, that is, the j -th eigenvector is `xr + i·xi`. The $(j + 1)$ -th eigenvalue (and eigenvector) will be the corresponding complex conjugate and will be returned when function `EPSGetEigenpair` is invoked with index $j + 1$. Note that the sign of the imaginary part is returned correctly in all cases (users need not change signs).

Complex SLEPc. In this case, all `Mat` and `Vec` objects are complex. The computed solution returned by function `EPSGetEigenpair` is the following: `kr` contains the (complex) eigenvalue and `xr` contains the corresponding (complex) eigenvector. In this case, `ki` and `xi` are not used (set to all zeros).

2.5.2 Reliability of the Computed Solution

In this subsection, we discuss how a-posteriori error bounds can be obtained in order to assess the accuracy of the computed solutions. These bounds are based on the so-called residual vector, defined as

$$r = A\tilde{x} - \tilde{\lambda}\tilde{x}, \quad (2.8)$$

or $r = A\tilde{x} - \tilde{\lambda}B\tilde{x}$ in the case of a generalized problem, where $\tilde{\lambda}$ and \tilde{x} represent any of the `nconv` computed eigenpairs delivered by `EPSGetEigenpair` (note that this function returns a normalized \tilde{x}).

In the case of Hermitian problems, it is possible to demonstrate the following property (see for example [Saad, 1992, ch. 3]):

$$|\lambda - \tilde{\lambda}| \leq \|r\|_2, \quad (2.9)$$

where λ is an exact eigenvalue. Therefore, the 2-norm of the residual vector can be used as a bound for the absolute error in the eigenvalue.

In the case of non-Hermitian problems, the situation is worse because no simple relation such as Eq. 2.9 is available. This means that in this case the residual norms may still give

an indication of the actual error but the user should be aware that they may sometimes be completely wrong, especially in the case of highly non-normal matrices. A better bound would involve also the residual norm of the left eigenvector.

With respect to eigenvectors, we have a similar scenario in the sense that bounds for the error may be established in the Hermitian case only, for example the following one:

$$\sin \theta(x, \tilde{x}) \leq \frac{\|r\|_2}{\delta}, \quad (2.10)$$

where $\theta(x, \tilde{x})$ is the angle between the computed and exact eigenvectors, and δ is the distance from $\tilde{\lambda}$ to the rest of the spectrum. This bound is not provided by SLEPc because δ is not available. The above expression is given here simply to warn the user about the fact that accuracy of eigenvectors may be deficient in the case of clustered eigenvalues.

In the case of non-Hermitian problems, SLEPc provides the alternative of retrieving an orthonormal basis of an invariant subspace instead of getting individual eigenvectors. This is done with function

```
EPSGetInvariantSubspace(EPS eps, Vec *v);
```

This is sufficient in some applications and is safer from the numerical point of view.

Computation of Bounds. The following SLEPc function

```
EPSComputeResidualNorm(EPS eps, PetscInt j, PetscReal *norm);
```

computes the 2-norm of r_j . Normally, the residual norm is not used directly as a bound in absolute terms, as in Eq. 2.9. Rather, the error is expressed relative to the eigenvalue or to the matrix norms. For this, the following function can be used instead:

```
EPSComputeRelativeError(EPS eps, PetscInt j, PetscReal *error);
```

The way in which it is relativized is the same as the one used for convergence checking, as described below.

2.5.3 Controlling and Monitoring Convergence

All the eigensolvers provided by SLEPc are iterative in nature, meaning that the solutions are (usually) improved at each iteration until they are sufficiently accurate, that is, until convergence is achieved. The number of iterations required by the process can be obtained with the function

```
EPSGetIterationNumber(EPS eps, PetscInt *its);
```

which returns in argument `its` either the iteration number at which convergence was successfully reached, or the iteration at which a problem was detected.

The user specifies when a solution should be considered sufficiently accurate by means of a tolerance. An approximate eigenvalue is considered to be converged if the error estimate associated to it is below the specified tolerance. The default value of the tolerance is 10^{-8} and can be changed at run time with `-eps_tol <tol>` or inside the program with the function

Convergence criterion	EPSConv	Command line key	Error bound
Absolute	EPS_CONV_ABS	-eps_conv_abs	$\ r\ $
Relative to eigenvalue	EPS_CONV_EIG	-eps_conv_eig	$\ r\ / \lambda $
Relative to matrix norms	EPS_CONV_NORM	-eps_conv_norm	$\ r\ /(\ A\ + \lambda \ B\)$

Table 2.6: Available possibilities for the convergence criterion.

```
EPSSetTolerances(EPS eps,PetscReal tol,PetscInt max_it);
```

The third parameter of this function allows the programmer to modify the maximum number of iterations allowed to the solution algorithm, which can also be set via `-eps_max_it <its>`.

Convergence Check. The error estimates used for the convergence test are based on the residual norm, as discussed in §2.5.2. Most eigensolvers explicitly compute the residual of the relevant eigenpairs during the iteration, but Krylov solvers use a cheap formula instead, allowing to track many eigenpairs simultaneously. When using a spectral transformation, this formula may give too optimistic bounds (corresponding to the residual of the transformed problem, not the original problem). In such cases, the users can force the computation of the residual with

```
EPSSetTrueResidual(EPS eps,PetscBool trueres);
```

or with `-eps_true_residual`.

From the residual norm, the error bound can be computed in different ways, see Table 2.6. This can be set via the corresponding command-line switch or with

```
EPSSetConvergenceTest(EPS eps,EPSCConv conv);
```

The default is to use the criterion relative to the eigenvalue (note: for computing eigenvalues close to the origin this criterion will likely give very poor accuracy, so the user is advised to use `EPS_CONV_ABS` in that case). For the criteria that involve matrix norms, they can be provided by means of `EPSSetMatrixNorms`. Finally, a custom convergence criterion may be established by specifying a user function (`EPSSetConvergenceTestFunction`).

Error estimates used internally by eigensolvers for checking convergence may be different from the error bounds provided by `EPSComputeRelativeError`. At the end of the solution process, error estimates are available via

```
EPSGetErrorEstimate(EPS eps,PetscInt j,PetscReal *errest);
```

Monitors. Error estimates can be displayed during execution of the solution algorithm, as a way of monitoring convergence. There are several such monitors available. The user can activate them via the options database (see examples below), or within the code with `EPSMonitorSet`. By default, the solvers run silently without displaying information about the iteration. Also, application programmers can provide their own routines to perform the monitoring by using the function `EPSMonitorSet`.

The most basic monitor prints one approximate eigenvalue together with its associated error estimate in each iteration. The shown eigenvalue is the first unconverged one.

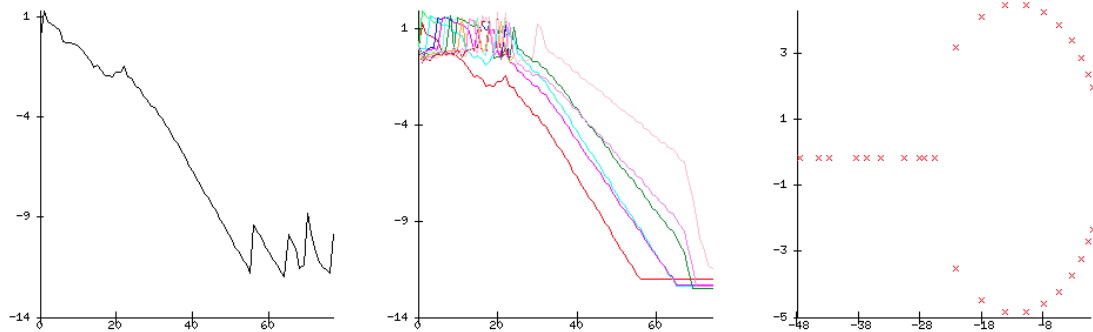


Figure 2.2: Graphical output in SLEPC: default convergence monitor (left), simultaneous convergence monitor for all eigenvalues (middle) and eigenvalue plot (right).

```
$ ./ex9 -eps_nev 1 -eps_tol 1e-6 -eps_monitor

 1 EPS nconv=0 first unconverged value (error) -0.0695109+2.10989i (2.38956768e-01)
 2 EPS nconv=0 first unconverged value (error) -0.0231046+2.14902i (1.09212525e-01)
 3 EPS nconv=0 first unconverged value (error) -0.000633399+2.14178i (2.67086904e-02)
 4 EPS nconv=0 first unconverged value (error) 9.89074e-05+2.13924i (6.62097793e-03)
 5 EPS nconv=0 first unconverged value (error) -0.000149404+2.13976i (1.53444214e-02)
 6 EPS nconv=0 first unconverged value (error) 0.000183676+2.13939i (2.85521004e-03)
 7 EPS nconv=0 first unconverged value (error) 0.000192479+2.13938i (9.97563492e-04)
 8 EPS nconv=0 first unconverged value (error) 0.000192534+2.13938i (1.77259863e-04)
 9 EPS nconv=0 first unconverged value (error) 0.000192557+2.13938i (2.82539990e-05)
10 EPS nconv=0 first unconverged value (error) 0.000192559+2.13938i (2.51440008e-06)
11 EPS nconv=2 first unconverged value (error) -0.671923+2.52712i (8.92724972e-05)
```

Graphical monitoring (in an X display) is also available with `-eps_monitor_lg`. Figure 2.2 (left) shows the result of the following sample command line:

```
$ ./ex9 -n 200 -eps_nev 12 -eps_tol 1e-12 -eps_monitor_lg -draw_pause .2
```

Again, only the error estimate of one eigenvalue is drawn. The spikes in the last part of the plot indicate convergence of one eigenvalue and switching to the next.

The two previously mentioned monitors have an alternative version (`*_all`) that processes all eigenvalues instead of just the first one. Figure 2.2 (middle) corresponds to the same example but with `-eps_monitor_lg_all`. Note that these variants have a side effect: they force the computation of all error estimates even if the method would not normally do so.

A less verbose textual monitor is `-eps_monitor_conv`, which simply displays the iteration number at which convergence takes places.

```
$ ./ex9 -n 200 -eps_nev 12 -eps_tol 1e-12 -eps_monitor_conv

56 EPS converged value (error) #0 4.64001e-06+2.13951i (9.82993423e-13)
56 EPS converged value (error) #1 4.64001e-06-2.13951i (9.82993423e-13)
65 EPS converged value (error) #2 -0.674926+2.52867i (4.58639033e-13)
```

```

65 EPS converged value (error) #3 -0.674926-2.52867i (4.58639033e-13)
65 EPS converged value (error) #4 -1.79963+3.03259i (5.24172024e-13)
65 EPS converged value (error) #5 -1.79963-3.03259i (5.24172024e-13)
69 EPS converged value (error) #6 -3.37383+3.55626i (3.17374477e-13)
69 EPS converged value (error) #7 -3.37383-3.55626i (3.17374477e-13)
70 EPS converged value (error) #8 -5.39714+4.03398i (4.08586434e-13)
70 EPS converged value (error) #9 -5.39714-4.03398i (4.08586434e-13)
77 EPS converged value (error) #10 -7.86906+4.41229i (9.08070733e-13)
77 EPS converged value (error) #11 -7.86906-4.41229i (9.08070733e-13)

```

Note that several monitors can be used at the same time.

Finally, the options database key `-eps_plot_eigs` instructs SLEPC to plot the computed approximations of the eigenvalues at the end of the process. See Figure 2.2 (right) for an example.

2.6 Advanced Usage

This section includes the description of advanced features of the eigensolver object. Default settings are appropriate for most applications and modification is unnecessary for normal usage.

2.6.1 Initial Guesses

In this subsection, we consider the possibility of providing initial guesses so that the eigensolver can exploit this information to get the answer faster.

Most of the algorithms implemented in EPS iteratively build and improve a basis of a certain subspace, which will eventually become an eigenspace corresponding to the wanted eigenvalues. In some solvers such as those of Krylov type, this basis is constructed starting from an initial vector, v_1 , whereas in other solvers such as those of Davidson type, an arbitrary subspace can be used to start the method. By default, EPS initializes the starting vector or the initial subspace randomly. This default is a reasonable choice. However, it is also possible to supply an initial subspace with the command

```
EPSSetInitialSpace(EPS eps,PetscInt n,Vec *is);
```

In some cases, a suitable initial space can accelerate convergence significantly, for instance when the eigenvalue calculation is one of a sequence of closely related problems, where the eigenspace of one problem is fed as the initial guess for the next problem.

Note that if the eigensolver supports only a single initial vector, but several guesses are provided, then all except the first one will be discarded. One could still build a vector that is rich in the directions of all guesses, by taking a linear combination of them, but this is less effective than using a solver that considers all guesses as a subspace.

In cases where the eigensolver works with two bases, we can think of the second one as containing approximations to the left eigenspace. If initial guesses for the left eigenvectors are available, then one can provide them with

```
EPSSetInitialSpaceLeft(EPS eps,PetscInt n,Vec *is);
```

2.6.2 Dealing with Deflation Subspaces

In some applications, when solving an eigenvalue problem the user wishes to use a priori knowledge about the solution. This is the case when an invariant subspace has already been computed (e.g., in a previous `EPSSolve` call) or when a basis of the null-space is known.

Consider the following example. Given a graph G , with vertex set V and edges E , the Laplacian matrix of G is a sparse symmetric positive semidefinite matrix L with elements

$$l_{ij} = \begin{cases} d(v_i) & \text{if } i = j \\ -1 & \text{if } e_{ij} \in E \\ 0 & \text{otherwise} \end{cases}$$

where $d(v_i)$ is the degree of vertex v_i . This matrix is singular since all row sums are equal to zero. The constant vector is an eigenvector with zero eigenvalue, and if the graph is connected then all other eigenvalues are positive. The so-called Fiedler vector is the eigenvector associated to the smallest nonzero eigenvalue and can be used in heuristics for a number of graph manipulations such as partitioning. One possible way of computing this vector with `SLEPC` is to instruct the eigensolver to search for the smallest eigenvalue (with `EPSSetWhichEigenpairs` or by using a spectral transformation as described in next chapter) but preventing it from computing the already known eigenvalue. For this, the user must provide a basis for the invariant subspace (in this case just vector $[1, 1, \dots, 1]^T$) so that the eigensolver can *deflate* this subspace. This process is very similar to what eigensolvers normally do with invariant subspaces associated to eigenvalues as they converge. In other words, when a deflation space has been specified, the eigensolver works with the restriction of the problem to the orthogonal complement of this subspace.

The following function can be used to provide the `EPS` object with some basis vectors corresponding to a subspace that should be deflated during the solution process.

```
EPSSetDeflationSpace(EPS eps, PetscInt n, Vec *defl)
```

The value `n` indicates how many vectors are passed in argument `defl`.

The deflation space can be any subspace but typically it is most useful in the case of an invariant subspace or a null-space. In any case, `SLEPC` internally checks to see if all (or part of) the provided subspace is a null-space of the associated linear system (see §3.4.1). In this case, this null-space is passed to the linear solver (see `PETSC`'s function `KSPSetNullSpace`) to enable the solution of singular systems. In practice, this allows the computation of eigenvalues of singular pencils (i.e., when A and B share a common null-space).

2.6.3 Orthogonalization

Internally, eigensolvers in `EPS` often need to orthogonalize a vector against a set of vectors (for instance, when building an orthonormal basis of a Krylov subspace). This operation is carried out typically by a Gram-Schmidt orthogonalization procedure. The user is able to adjust several options related to this algorithm, although the default behavior is good for most cases, and we strongly suggest not to change any of these settings. This topic is covered in detail in [\[STR-1\]](#).

2.6.4 Computing a Large Portion of the Spectrum

We now consider the case when the user requests a relatively large number of eigenpairs (the related case of computing all eigenvalues in a given interval is addressed in §3.4.5). To fix ideas, suppose that the problem size (the dimension of the matrix, denoted as n), is in the order of 100,000's, and the user wants `nev` to be approximately 5,000 (recall the notation of `EPSSetDimensions` in §2.3).

The first comment is that for such large values of `nev`, the rule of thumb suggested in §2.3 for selecting the value of `ncv` ($ncv \geq 2 \cdot nev$) may be inappropriate. For small values of `nev`, this rule of thumb is intended to provide the solver with a sufficiently large subspace. But for large values of `nev`, it may be enough setting `ncv` to be slightly larger than `nev`.

The second thing to take into account has to do with costs, both in terms of storage and in terms of computational effort. This issue is dependent on the particular eigensolver used, but generally speaking the user can simplify to the following points:

1. It is necessary to store a basis of the subspace, that is, `ncv` vectors of length n .
2. A considerable part of the computation is devoted to orthogonalization of the basis vectors, whose cost is roughly of order $ncv^2 \cdot n$.
3. Within the eigensolution process, a projected eigenproblem of order `ncv` is built. At least one dense matrix of this dimension has to be stored.
4. Solving the projected eigenproblem has a computational cost of order ncv^3 . Typically, such problems need to be solved many times within the eigensolver iteration.

It is clear that a large value of `ncv` implies a high storage requirement (points 1 and 3, especially point 1), and a high computational cost (points 2 and 4, especially point 2). However, in a scenario of such big eigenproblems, it is customary to solve the problem in parallel with many processors. In that case, it turns out that the basis vectors are stored in a distributed way and the associated operations are parallelized, so that points 1 and 2 become benign as long as sufficient processors are used. Then points 3 and 4 become really critical since in the current SLEPC version the projected eigenproblem (and its associated operations) are not treated in parallel. In conclusion, the user must be aware that using a large `ncv` value introduces a serial step in the computation with high cost, that cannot be amortized by increasing the number of processors.

From SLEPC 3.0.0, another parameter `mpd` has been introduced to alleviate this problem. The name `mpd` stands for maximum projected dimension. The idea is to bound the size of the projected eigenproblem so that steps 3 and 4 work with a dimension of `mpd` at most, while steps 1 and 2 still work with a bigger dimension, up to `ncv`. Suppose we want to compute `nev=5000`. Setting `ncv=10000` or even `ncv=6000` would be prohibitively expensive, for the reasons explained above. But if we set e.g. `mpd=600` then the overhead of steps 3 and 4 will be considerably diminished. Of course, this reduces the potential of approximation at each outer iteration of the algorithm, but with more iterations the same result should be obtained. The benefits will be specially noticeable in the setting of parallel computation with many processors.

Note that it is not necessary to set both `ncv` and `mpd`. For instance, one can do

```
$ ./program -eps_nev 5000 -eps_mpd 600
```

2.6.5 Computing Interior Eigenvalues with Harmonic Extraction

The standard Rayleigh-Ritz projection procedure described in §2.1 is most appropriate for approximating eigenvalues located at the periphery of the spectrum, especially those of largest magnitude. Most eigensolvers in SLEPC are restarted, meaning that the projection is carried out repeatedly with increasingly good subspaces. An effective restarting mechanism, such as that implemented in Krylov-Schur, improves the subspace by realizing a filtering effect that tries to eliminate components in the direction of unwanted eigenvectors. In that way, it is possible to compute eigenvalues located anywhere in the spectrum, even in its interior.

Even though in theory eigensolvers could be able to approximate interior eigenvalues with a standard extraction technique, in practice convergence difficulties may arise that prevent success. The problem comes from the property that Ritz values (the approximate eigenvalues provided by the standard projection procedure) converge from the interior to the periphery of the spectrum. That is, the Ritz values that stabilize first are those in the periphery, so convergence of interior ones requires the previous convergence of all eigenvalues between them and the periphery. Furthermore, this convergence behaviour usually implies that restarting is carried out with bad approximations, so the restart is ineffective and global convergence is severely damaged.

Harmonic projection is a variation that uses a target value, τ , around which the user wants to compute eigenvalues (see, e.g., [Morgan and Zeng, 2006]). The theory establishes that harmonic Ritz values converge in such a way that eigenvalues closest to the target stabilize first, and also that no unconverged value is ever close to the target, so restarting is safe in this case. As a conclusion, eigensolvers with harmonic extraction may be effective in computing interior eigenvalues. Whether it works or not in practical cases depends on the particular distribution of the spectrum.

In order to use harmonic extraction in SLEPC, it is necessary to indicate it explicitly, and provide the target value as described in §2.3 (default is $\tau = 0$). The type of extraction can be set with:

```
EPSSetExtraction(EPS eps,EPSExtraction extr);
```

Available possibilities are `EPS_RITZ` for standard projection and `EPS_HARMONIC` for harmonic projection (other alternatives such as refined extraction are still experimental).

A command line example would be:

```
$ ./ex5 -m 45 -eps_harmonic -eps_target 0.8 -eps_ncv 60
```

The example computes the eigenvalue closest to $\tau = 0.8$ of a real non-symmetric matrix of order 1035. Note that `ncv` has been set to a larger value than would be necessary for computing the largest magnitude eigenvalues. In general, users should expect a much slower convergence when

computing interior eigenvalues compared to extreme eigenvalues. Increasing the value of `ncv` may help.

Currently, harmonic extraction is available in the default EPS solver, that is, Krylov-Schur, and also in Arnoldi, GD, and JD.

2.6.6 Balancing for Non-Hermitian Problems

In problems where the matrix has a large norm, $\|A\|_2$, the roundoff errors introduced by the eigensolver may be large. The goal of balancing is to apply a simple similarity transformation, DAD^{-1} , that keeps the eigenvalues unaltered but reduces the matrix norm, thus enhancing the accuracy of the computed eigenpairs. Obviously, this makes sense only in the non-Hermitian case. The matrix D is chosen to be diagonal, so balancing amounts to scaling the matrix rows and columns appropriately.

In SLEPC, the matrix DAD^{-1} is not formed explicitly. Instead, the operators of Table 3.2 are preceded by a multiplication by D^{-1} and followed by a multiplication by D . This allows for balancing in the case of problems with an implicit matrix.

A simple and effective Krylov balancing technique, described in [Chen and Demmel, 2000], is implemented in SLEPC. The user calls the following subroutine to activate it.

```
EPSSetBalance(EPS eps,EPSSBalance bal,PetscInt its,PetscReal cutoff);
```

Two variants are available, one-sided and two-sided, and there is also the possibility for the user to provide a pre-computed D matrix.

ST: Spectral Transformation

The Spectral Transformation (ST) is the object that encapsulates the functionality required for acceleration techniques based on the transformation of the spectrum. Most eigensolvers in EPS work by applying an operator to a set of vectors and this operator can adopt different forms. The ST object handles all the different possibilities in a uniform way, so that the solver can proceed without knowing which transformation has been selected. The spectral transformation can be specified at run time, as well as related options such as which linear solver to use.

Despite being a rather unrelated concept, ST is also used to handle the preconditioners and correction-equation solvers used in preconditioned eigensolvers such as GD and JD.

The description in this chapter focuses on the use of ST in the context of EPS. For usage within other solver classes, we will provide further details, e.g., shift-and-invert for quadratic eigenproblems in §5.5.

3.1 General Description

Spectral transformations are powerful tools for adjusting the way in which eigensolvers behave when coping with a problem. The general strategy consists in transforming the original problem into a new one in which eigenvalues are mapped to a new position while eigenvectors remain unchanged. These transformations can be used with several goals in mind:

- Compute internal eigenvalues. In some applications, the eigenpairs of interest are not the extreme ones (largest magnitude, smallest magnitude, rightmost, leftmost), but those contained in a certain interval or those closest to a certain value of the complex plane.
- Accelerate convergence. Convergence properties typically depend on how close the eigenvalues are from each other. With some spectral transformations, difficult eigenvalue dis-

tributions can be remapped in a more favorable way in terms of convergence.

- Handle some special situations. For instance, in generalized problems when matrix B is singular, it may be necessary to use a spectral transformation.

SLEPc separates spectral transformations from solution methods so that any combination of them can be specified by the user. To achieve this, most eigensolvers contained in `EPS` are implemented in such a way that they are independent of which transformation has been selected by the user (the exception are preconditioned solvers, see below). That is, the solver algorithm has to work with a generic operator, whose actual form depends on the transformation used. After convergence, eigenvalues are transformed back appropriately.

For technical details of the transformations described in this chapter, the interested user is referred to [Ericsson and Ruhe, 1980], [Scott, 1982], [Nour-Omid *et al.*, 1987], and [Meerbergen *et al.*, 1994].

Preconditioners. As explained in the previous chapter, `EPS` contains preconditioned eigensolvers such as `GD` or `JD`. These solvers either apply a preconditioner at a certain step of the computation, or need to solve a correction equation with a preconditioned linear solver. One of the main goals of these solvers is to achieve a similar effect as an inverse-based spectral transformation such as `shift-and-invert`, but with less computational cost. For this reason, a “preconditioner” spectral transformation has been included in the `ST` object. However, this is just a convenient way of organizing the functionality, since this fake spectral transform cannot be used with non-preconditioned eigensolvers, and conversely preconditioned eigensolvers cannot be used with conventional spectral transformations.

3.2 Basic Usage

The `ST` module is the analog of some `PETSc` modules such as `PC`. The user does not usually need to create a stand-alone `ST` object explicitly. Instead, every `EPS` object internally sets up an associated `ST`. Therefore, the usual object management methods such as `STCreate`, `STDestroy`, `STView`, `STSetFromOptions`, are not usually called by the user.

Although the `ST` context is hidden inside the `EPS` object, the user still has control over all the options, by means of the command line, or also inside the program. To allow application programmers to set any of the spectral transformation options directly within the code, the following routine is provided to extract the `ST` context from the `EPS` object,

```
EPSTGetST(EPS eps, ST *st);
```

After this, one is able to set any options associated to the `ST` object. For example, to set the value of the shift, the following function is available

```
STSetShift(ST st, PetscScalar shift);
```

This can also be done with the command line option `-st_shift <shift>`. Note that the argument `shift` is defined as a `PetscScalar`, and this means that complex shifts are not allowed unless the complex version of SLEPc is used.

Spectral Transformation	STType	Options	
		Name	Operator
Shift of Origin	STSHIFT	shift	$B^{-1}A + \sigma I$
Spectrum Folding	STFOLD	fold	$(B^{-1}A - \sigma I)^2$
Shift-and-invert	STSINVERT	sinvert	$(A - \sigma B)^{-1}B$
Generalized Cayley	STCAYLEY	cayley	$(A - \sigma B)^{-1}(A + \nu B)$
Preconditioner	STPRECOND	precond	$K^{-1} \approx (A - \sigma B)^{-1}$
Shell Transformation	STSHELL	shell	<i>user-defined</i>

Table 3.1: Spectral transformations available in the ST package.

Other object operations are available, which are not usually called by the user. The most important of such functions are `STApply`, which applies the operator to a vector, and `STSetUp`, which prepares all the necessary data structures before the solution process starts. The term “operator” refers to one of A , $B^{-1}A$, $A + \sigma I$, ... depending on which kind of spectral transformation is being used.

3.3 Available Transformations

This section describes the spectral transformations that are provided in SLEPC. As in the case of eigensolvers, the spectral transformation to be used can be specified procedurally or via the command line. The application programmer can set it by means of the command

```
STSetType(ST st, STType type);
```

where `type` can be one of `STSHIFT`, `STFOLD`, `STSINVERT`, `STCAYLEY`, `STPRECOND`, or `STSHELL`. The `ST` type can also be set with the command-line option `-st_type` followed by the name of the method (see Table 3.1). The first five spectral transformations are described in detail in the rest of this section. The last possibility, `STSHELL`, uses a specific, application-provided spectral transformation. Section 8.4 describes how to implement one of these transformations.

The last column of Table 3.1 shows a general form of the operator used in each case. This generic operator can adopt different particular forms depending on whether the eigenproblem is standard or generalized, or whether the value of the shift (σ) and anti-shift (ν) is zero or not. All the possible combinations are listed in Table 3.2.

The expressions shown in Table 3.2 are not built explicitly. Instead, the appropriate operations are carried out when applying the operator to a certain vector. The inverses imply the solution of a linear system of equations that is managed by setting up an associated `KSP` object. The user can control the behavior of this object by adjusting the appropriate options, as will be illustrated with examples in §3.4.1.

Relation between Target and Shift. In all transformations except `STSHIFT`, there is a direct connection between the target τ (described in §2.3) and the shift σ , as will be discussed

ST	Choice of σ, ν	Standard problem	Generalized problem
shift	$\sigma = 0$	A	$B^{-1}A$
	$\sigma \neq 0$	$A + \sigma I$	$B^{-1}A + \sigma I$
fold	$\sigma = 0$	A^2	$(B^{-1}A)^2$
	$\sigma \neq 0$	$(A - \sigma I)^2$	$(B^{-1}A - \sigma I)^2$
sinvert	$\sigma = 0$	A^{-1}	$A^{-1}B$
	$\sigma \neq 0$	$(A - \sigma I)^{-1}$	$(A - \sigma B)^{-1}B$
cayley	$\sigma \neq 0, \nu = 0$	$(A - \sigma I)^{-1}A$	$(A - \sigma B)^{-1}A$
	$\sigma = 0, \nu \neq 0$	$I + \nu A^{-1}$	$I + \nu A^{-1}B$
	$\sigma \neq 0, \nu \neq 0$	$(A - \sigma I)^{-1}(A + \nu I)$	$(A - \sigma B)^{-1}(A + \nu B)$
precond	$\sigma = 0$	$K^{-1} \approx A^{-1}$	$K^{-1} \approx A^{-1}$
	$\sigma \neq 0$	$K^{-1} \approx (A - \sigma I)^{-1}$	$K^{-1} \approx (A - \sigma B)^{-1}$

Table 3.2: Operators used in each spectral transformation mode.

below. The normal usage is that the user sets the target and then σ is set to τ automatically (though it is still possible for the user to set a different value of the shift).

3.3.1 Shift of Origin

By default, no spectral transformation is performed. This is equivalent to a shift of origin (STSHIFT) with $\sigma = 0$, that is, the first line of Table 3.2. The solver works with the original expressions of the eigenvalue problems,

$$Ax = \lambda x, \quad (3.1)$$

for standard problems, and $Ax = \lambda Bx$ for generalized ones. Note that this last equation is actually treated internally as

$$B^{-1}Ax = \lambda x. \quad (3.2)$$

When the eigensolver in EPS requests the application of the operator to a vector, a matrix-vector multiplication by matrix A is carried out (in the standard case) or a matrix-vector multiplication by matrix A followed by a linear system solve with coefficient matrix B (in the generalized case). Note that in the last case, the operation will fail if matrix B is singular.

When the shift, σ , is given a value different from the default, 0, the effect is to move the whole spectrum by that exact quantity, σ , which is called *shift of origin*. To achieve this, the solver works with the shifted matrix, that is, the expressions it has to cope with are

$$(A + \sigma I)x = \theta x, \quad (3.3)$$

for standard problems, and

$$(B^{-1}A + \sigma I)x = \theta x, \quad (3.4)$$

for generalized ones. The important property that is used is that shifting does not alter the eigenvectors and that it does change the eigenvalues in a simple known way, it shifts them by

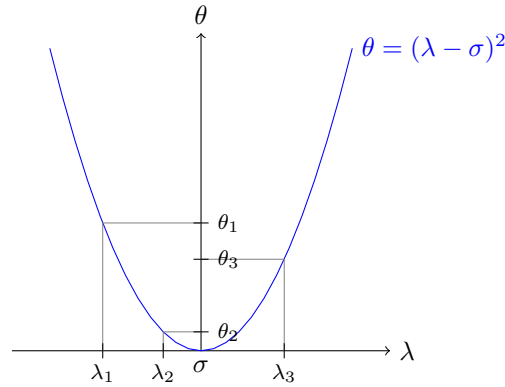


Figure 3.1: Illustration of the effect of spectrum folding.

σ . In both the standard and the generalized problems, the following relation holds

$$\theta = \lambda + \sigma. \quad (3.5)$$

This means that after the solution process, the value σ has to be subtracted from the computed eigenvalues, θ , in order to retrieve the solution of the original problem, λ . This is done by means of the function `STBackTransform`, which does not need to be called directly by the user.

3.3.2 Spectrum Folding

Spectrum folding refers to a spectral transformation that involves squaring in addition to shifting. The transformed problems to be addressed are the following

$$(A - \sigma I)^2 x = \theta x, \quad (3.6)$$

for standard problems, and

$$(B^{-1}A - \sigma I)^2 x = \theta x, \quad (3.7)$$

for generalized ones. In both cases, the following relation holds

$$\theta = (\lambda - \sigma)^2. \quad (3.8)$$

For real eigenvalues, the effect of this transformation is that the spectrum is folded around the value of σ . Thus, eigenvalues that are closest to the shift become the smallest eigenvalues in the folded spectrum, as illustrated in Figure 3.1. For this reason, spectrum folding is commonly used in combination with eigensolvers that compute the smallest eigenvalues, for instance in the context of electronic structure calculations, [Canning *et al.*, 2000]. This transformation can be an effective, low-cost alternative to shift-and-invert (explained below).

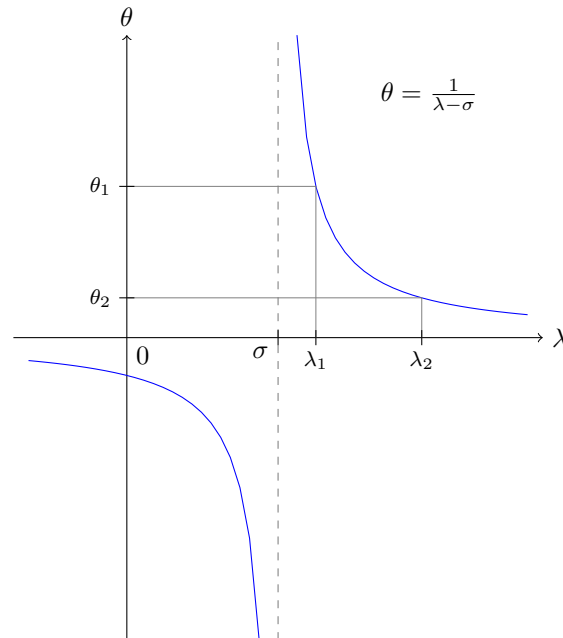


Figure 3.2: The shift-and-invert spectral transformation.

3.3.3 Shift-and-invert

The shift-and-invert spectral transformation (**STSinvert**) is used to enhance convergence of eigenvalues in the neighborhood of a given value. In this case, the solver deals with the expressions

$$(A - \sigma I)^{-1}x = \theta x, \quad (3.9)$$

$$(A - \sigma B)^{-1}Bx = \theta x, \quad (3.10)$$

for standard and generalized problems, respectively. This transformation is effective for finding eigenvalues near σ since the eigenvalues θ of the operator that are largest in magnitude correspond to the eigenvalues λ of the original problem that are closest to the shift σ in absolute value, as illustrated in Figure 3.2 for an example with real eigenvalues. Once the wanted eigenvalues have been found, they may be transformed back to eigenvalues of the original problem. Again, the eigenvectors remain unchanged. In this case, the relation between the eigenvalues of both problems is

$$\theta = 1/(\lambda - \sigma). \quad (3.11)$$

Therefore, after the solution process, the operation to be performed in function **STBackTransform** is $\lambda = \sigma + 1/\theta$ for each of the computed eigenvalues.

This spectral transformation is used in the spectrum slicing technique, see §3.4.5.

3.3.4 Cayley

The generalized Cayley transform (`STCAYLEY`) is defined from the expressions

$$(A - \sigma I)^{-1}(A + \nu I)x = \theta x, \quad (3.12)$$

$$(A - \sigma B)^{-1}(A + \nu B)x = \theta x, \quad (3.13)$$

for standard and generalized problems, respectively. Sometimes, the term Cayley transform is applied for the particular case in which $\nu = \sigma$. This is the default if ν is not given a value explicitly. The value of ν (the anti-shift) can be set with the following function

```
STCayleySetAntishift(ST st, PetscScalar nu);
```

or in the command line with `-st_cayley_antishift`.

This transformation is mathematically equivalent to shift-and-invert and, therefore, it is effective for finding eigenvalues near σ as well. However, in some situations it is numerically advantageous with respect to shift-and-invert (see [Bai *et al.*, 2000, §11.2], [Lehoucq and Salinger, 2001]).

In this case, the relation between the eigenvalues of both problems is

$$\theta = (\lambda + \nu)/(\lambda - \sigma). \quad (3.14)$$

Therefore, after the solution process, the operation to be performed in function `STBackTransform` is $\lambda = (\theta\sigma + \nu)/(\theta - 1)$ for each of the computed eigenvalues.

3.3.5 Preconditioner

As mentioned in the introduction of this chapter, the special type `STPRECOND` is used for handling preconditioners or preconditioned iterative linear solvers, which are used in the context of preconditioned eigensolvers for expanding the subspace. For instance, in the GD solver the so-called correction vector d_i to be added to the subspace in each iteration is computed as

$$d_i = K^{-1}P_i(A - \theta_i B)x_i, \quad (3.15)$$

where (θ_i, x_i) is the current approximation of the sought-after eigenpair, and P_i is a projector involving x_i and $K^{-1}x_i$. In the above expressions, K is a preconditioner matrix that is built from $A - \theta_i B$. However, since θ_i changes at each iteration, which would force recomputation of the preconditioner, we opt for using

$$K^{-1} \approx (A - \sigma B)^{-1}. \quad (3.16)$$

Similarly, in the JD eigensolver the expansion of the subspace is carried out by solving a correction equation similar to

$$(I - x_i x_i^*)(A - \theta_i B)(I - x_i x_i^*)d_i = -(A - \theta_i B)x_i, \quad (3.17)$$

where the system is solved approximately with a preconditioned iterative linear solver. For building the preconditioner of this linear system, the projectors $I - x_i x_i^*$ are ignored, and again it is not recomputed in each iteration. Therefore, the preconditioner is built as in expression 3.16 as well.

It should be clear from the previous discussion, that `STPRECOND` does not work in the same way as the rest of spectral transformations. In particular, it is not intended to be used on the basis of operator applications with `STApply`, and it does not rely on `STBackTransform` either. It is rather a convenient mechanism for handling the preconditioner and linear solver (see examples in §3.4.1). The expressions shown in Tables 3.1 and 3.2 are just a reference to indicate from which matrix the preconditioner is built by default.

There is the possibility that the user overrides the default behaviour, that is, to explicitly supply a matrix from which the preconditioner is to be built, with

```
STPrecondSetMatForPC(ST st, Mat mat);
```

Note that preconditioned eigensolvers in `EPS` select `STPRECOND` by default, so the user does not need to specify it explicitly.

3.4 Advanced Usage

Using the `ST` object is very straightforward. However, when using spectral transformations many things are happening behind the scenes, mainly the solution of linear systems of equations. The user must be aware of what is going on in each case, so that it is possible to guide the solution process in the most beneficial way. This section describes several advanced aspects that can have a considerable impact on efficiency.

3.4.1 Solution of Linear Systems

In many of the cases shown in Table 3.2, the operator contains an inverted matrix, which means that a linear system of equations must be solved whenever the application of the operator to a vector is required. These cases are handled internally by means of a `KSP` object.

In the simplest case, a generalized problem is to be solved with a zero shift. Suppose you run a program that solves a generalized eigenproblem, with default options:

```
$ ./program
```

In this case, the `ST` object associated to the `EPS` solver creates a `KSP` object whose coefficient matrix is B . By default, this `KSP` object is set to use a direct solver¹, in particular an LU factorization. However, default settings can be changed, as illustrated below.

The following command-line is equivalent to the previous one²:

```
$ ./program -st_ksp_type preonly -st_pc_type lu
```

¹This is the default since SLEPC 3.0.0.

²More precisely, the equivalent command would use the `redundant PC` in order to work in parallel.

The two options specify the type of the linear solver and preconditioner to be used. The `-st_` prefix indicates that the option corresponds to the linear solver within ST. The combination `preonly+lu` instructs to use a direct solver (LU factorization, see PETSC's documentation for details), so this is the same as the default. Adding a new option changes the default behaviour, for instance

```
$ ./program -st_ksp_type preonly -st_pc_type lu
           -st_pc_factor_mat_solver_package mumps
```

In this case, an external linear solver package is used (MUMPS, see PETSC's documentation for other available packages). Note that an external package is required for a truly parallel direct linear solver.

Instead of a direct linear solver, it is possible to use an iterative solver. This may be necessary in some cases, specially for very large problems. However, the user is warned that using an iterative linear solver makes the overall solution process less robust (see also the discussion of preconditioned eigensolvers below). As an example, the command-line

```
$ ./program -st_ksp_type gmres -st_pc_type bjacobi -st_ksp_rtol 1e-9
```

selects the GMRES solver with block Jacobi preconditioning. In the case of iterative solvers, it is important to use an appropriate tolerance, usually slightly more stringent for the linear solves relative to the desired accuracy of the eigenvalue calculation (10^{-9} in the example, compared to 10^{-8} for the eigensolver).

Although the direct solver approach may seem too costly, note that the factorization is only carried out at the beginning of the eigenvalue calculation and this cost is amortized in each subsequent application of the operator. This is also the case for iterative methods with preconditioners with high-cost set-up such as ILU.

The application programmer is able to set the desired linear systems solver options also from within the code. In order to do this, first the context of the KSP object must be retrieved with the following function

```
STGetKSP(ST st, KSP *ksp);
```

The above functionality is also applicable to the other spectral transformations. For instance, for the shift-and-invert technique with $\tau = 10$ using BiCGStab+Jacobi:

```
$ ./program -st_type sinvert -eps_target 10 -st_ksp_type bcgs -st_pc_type jacobi
```

The shift-and-invert and Cayley transformations deserve special consideration. In these cases, the coefficient matrix is not a simple matrix but an expression that can be explicitly constructed or not, depending on the user's choice. This issue is examined in detail in §3.4.2 below.

In many cases, especially if a shift-and-invert or Cayley transformation is being used, iterative methods may not be well suited for solving linear systems (because of the properties of the coefficient matrix that can be indefinite and ill-conditioned). When using an iterative linear solver, it may be helpful to run with the option `-st_ksp_converged_reason`, which will display the number of iterations required in each operator application. In extreme cases, the iterative solver fails, so EPSSolve aborts with an error

```
[0]PETSC ERROR: KSP did not converge (reason=DIVERGED_ITS)!
```

If this happens, it is necessary to use a direct method for solving the linear systems, as explained above.

The Case of Preconditioned Eigensolvers. The KSP object contained internally in ST is also used for applying the preconditioner or solving the correction equation in preconditioned eigensolvers.

The GD eigensolver employs just a preconditioner. Therefore, by default it sets the KSP type to `preonly` (no other KSP is allowed) and the PC type to `jacobi`. The user may change the preconditioner, for example as

```
$ ./ex5 -eps_type gd -st_pc_type asm
```

The JD eigensolver uses both an iterative linear solver and a preconditioner, so both KSP and PC are meaningful in this case. The default is `gmres+bjacobi`. It is important to note that, contrary to the ordinary spectral transformations where a direct linear solver is recommended, in JD using an iterative linear solver is usually better than a direct solver. Indeed, the best performance may be achieved with a few iterations of the linear solver (or a large tolerance). For instance, the next example uses JD with GMRES+Jacobi limiting to 10 the number of allowed iterations for the linear solver:

```
$ ./ex5 -eps_type jd -st_ksp_type gmres -st_pc_type jacobi -st_ksp_max_it 10
```

3.4.2 Explicit Computation of Coefficient Matrix

Three possibilities can be distinguished regarding the form of the coefficient matrix of the linear systems of equations associated to the different spectral transformations. The possible coefficient matrices are:

- Simple: B .
- Shifted: $A - \sigma I$.
- Axy: $A - \sigma B$.

The first case has already been described and presents no difficulty. In the other two cases, there are three possible approaches:

“**shell**” To work with the corresponding expression without forming the matrix explicitly. This is achieved by internally setting a matrix-free matrix with `MatCreateShell`.

“**inplace**” To build the coefficient matrix explicitly. This is done by means of a `MatShift` or a `MatAXPY` operation, which overwrites matrix A with the corresponding expression. This alteration of matrix A is reversed after the eigensolution process has finished.

“copy” To build the matrix explicitly, as in the previous option, but using a working copy of the matrix, that is, without modifying the original matrix A .

The default behavior is to build the coefficient matrix explicitly in a copy of A (option “copy”). The user can change this as in the following example

```
$ ./program -st_type sinvert -eps_target 10 -st_ksp_type cg
           -st_pc_type jacobi -st_matmode shell
```

As always, the procedural equivalent is also available for specifying this option in the code of the program:

```
STSetMatMode(ST st, STMatMode mode);
```

The user must consider which approach is the most appropriate for the particular application. The different options have advantages and drawbacks. The first approach is the simplest one but severely restricts the number of possibilities available for solving the system, in particular most of the PETSc preconditioners would not be available, including direct methods. The only preconditioners that can be used in this case are Jacobi (only if matrices A and B have the operation MATOP_GET_DIAGONAL) or a user-defined one.

The second approach (“inplace”) can be much faster, specially in the generalized case. A more important advantage of this approach is that, in this case, the linear system solver can be combined with any of the preconditioners available in PETSc, including those which need to access internal matrix data-structures such as ILU. The main drawback is that, in the generalized problem, this approach probably makes sense only in the case that A and B have the same sparse pattern, because otherwise the function MatAXPY might be inefficient. If the user knows that the pattern is the same (or a subset), then this can be specified with the function

```
STSetMatStructure(ST st, MatStructure str);
```

Note that when the value of the shift σ is very close to an eigenvalue, then the linear system will be ill-conditioned and using iterative methods may be problematic. On the other hand, in symmetric definite problems, the coefficient matrix will be indefinite whenever σ is a point in the interior of the spectrum and in that case it is not possible to use a symmetric definite factorization (Cholesky or ICC).

The third approach (“copy”) uses more memory but avoids a potential problem that could appear in the “inplace” approach: the recovered matrix might be slightly different from the original one (due to roundoff).

3.4.3 Preserving the Symmetry in Generalized Eigenproblems

As mentioned in §2.3, some eigensolvers can exploit symmetry and compute a solution for Hermitian problems with less storage and/or computational cost than other methods. Also, symmetric solvers can be more accurate in some cases. However, in the case of generalized eigenvalue problems in which both A and B are symmetric, it happens that, due to the spectral

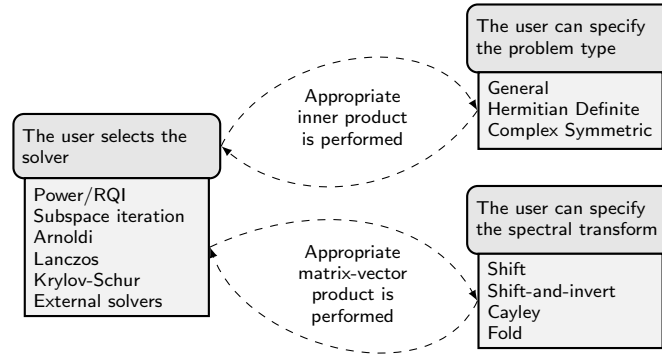


Figure 3.3: Abstraction used by SLEPC solvers.

transformation, symmetry is lost since none of the transformed operators $B^{-1}A + \sigma I$, $(A - \sigma B)^{-1}B$, etc. is symmetric (the same applies in the Hermitian case for complex matrices).

The solution proposed in SLEPC is based on selecting different kinds of inner products. Currently, we have the following choice of inner products:

- Standard Hermitian inner product: $\langle x, y \rangle = x^*y$.
- B -inner product: $\langle x, y \rangle_B = x^*B y$.

The second one can be used for preserving the symmetry in symmetric definite generalized problems, as described below. Note that $\langle x, y \rangle_B$ is a genuine inner product only if B is symmetric positive definite (for the case of symmetric positive semi-definite B see §3.4.4).

It can be shown that \mathbb{R}^n with the $\langle x, y \rangle_B$ inner product is isomorphic to the Euclidean n -space \mathbb{R}^n with the standard Hermitian inner product. This means that if we use $\langle x, y \rangle_B$ instead of the standard inner product, we are just changing the way lengths and angles are measured, but otherwise all the algebraic properties are maintained and therefore algorithms remain correct. What is interesting to observe is that the transformed operators such as $B^{-1}A$ or $(A - \sigma B)^{-1}B$ are self-adjoint with respect to $\langle x, y \rangle_B$.

Internally, SLEPC operates with the abstraction illustrated in Figure 3.3. The operations indicated by dashed arrows are implemented as virtual functions: `IPInnerProduct` and `STApply`. From the user point of view, all the above explanation is transparent. The only thing he/she has to care about is to set the problem type appropriately with `EPSSetProblemType` (see §2.3). In the case of the Cayley transform, SLEPC is using $\langle x, y \rangle_{A+\nu B}$ as the inner product for preserving symmetry.

Using the B -inner product may be attractive also in the non-symmetric case (A non-symmetric) as described in the next subsection.

Note that the above discussion is not directly applicable to `STPRECOND` and the preconditioned eigensolvers, in the sense that the goal is not to recover the symmetry of the operator.

Still, the B -inner product is also used in generalized symmetric-definite problems.

3.4.4 Purification of Eigenvectors

In generalized eigenproblems, the case of singular B deserves especial consideration. Note that in this case the default spectral transformation (STSHIFT) cannot be used since B^{-1} does not exist.

In shift-and-invert with operator matrix $T = (A - \sigma B)^{-1}B$, when B is singular all the eigenvectors that belong to finite eigenvalues are also eigenvectors of T and belong to the range of T , $\mathcal{R}(T)$. In this case, the bilinear form $\langle x, y \rangle_B$ introduced in §3.4.3 is a semi-inner product and $\|x\|_B = \sqrt{\langle x, x \rangle_B}$ is a semi-norm. As before, T is self-adjoint with respect to this inner product since $BT = T^*B$. Also, $\langle x, y \rangle_B$ is a true inner product on $\mathcal{R}(T)$.

The implication of all this is that, for singular B , if the B -inner product is used throughout the eigensolver then, assuming that the initial vector has been forced to lie in $\mathcal{R}(T)$, the computed eigenvectors should be correct, i.e., they should belong to $\mathcal{R}(T)$ as well. Nevertheless, finite precision arithmetic spoils this nice picture, and computed eigenvectors are easily corrupted by components of vectors in the null-space of B . Additional computation is required for achieving the desired property. This is usually referred to as *eigenvector purification*.

Although more elaborate purification strategies have been proposed (usually trying to reduce the computational effort, see [Nour-Omid *et al.*, 1987] and [Meerbergen and Spence, 1997]), the approach in SLEPC is simply to explicitly force the initial vector in the range of T , with $v_0 \leftarrow Tv_0$, as well as the computed eigenvectors at the end, $x_i \leftarrow Tx_i$.

A final comment is that eigenvector corruption happens also in the non-symmetric case. If A is non-symmetric but B is symmetric positive semi-definite, then the scheme presented above (B -inner product together with purification) can still be applied and is generally more successful than the straightforward approach with the standard inner product. For using this scheme in SLEPC, the user has to specify the special problem type EPS_PGNHEP, see Table 2.1.

3.4.5 Spectrum Slicing

In the context of symmetric-definite generalized eigenvalue problems (EPS_GHEP) it is often required to compute all eigenvalues contained in a given interval $[a, b]$. This poses some difficulties, such as:

- The number of eigenvalues in the interval is not known a priori.
- There might be many eigenvalues, in some applications a significant percentage of the spectrum (20%, say).
- We must make certain that no eigenvalues are missed, and in particular all eigenvalues must be computed with their correct multiplicity.
- In some applications, the interval is open in one end, i.e., either a or b can be infinite.

One possible strategy to solve this problem is to sweep the interval from one end to the other, computing chunks of eigenvalues with a spectral transformation that updates the shift dynamically. This is generally referred to as *spectrum slicing*. The method implemented in SLEPC is similar to that proposed by Grimes *et al.* [1994], where inertia information is used to validate sub-intervals. Given a symmetric-indefinite triangular factorization

$$A - \sigma B = LDL^T, \quad (3.18)$$

by Sylvester's law of inertia we know that the number of eigenvalues on the left of σ is equal to the number of negative eigenvalues of D ,

$$\nu(A - \sigma B) = \nu(D). \quad (3.19)$$

A detailed description of the method available in SLEPC can be found in [Campos and Roman, 2012]. The SLEPC interface hides all the complications of the algorithm. However, the user must be aware of all the restrictions for this technique to be employed:

- This is currently implemented only in Krylov-Schur.
- The method is based on shift-and-invert, so either STSINVERT or STCAYLEY must be used (STSINVERT is selected by default). Furthermore, direct linear solvers are required.
- The direct linear solver must provide the matrix inertia (see PETSc's MatGetInertia). In particular, a symmetric factorization must be used (cholesky).

An example command-line that sets up all the required options is:

```
$ ./ex13 -eps_interval 0.4,0.8 -st_ksp_type preonly -st_pc_type cholesky
```

Note that PETSc's Cholesky factorization is not parallel, so for doing spectrum slicing in parallel it is required to use an external solver that supports inertia, e.g., MUMPS (see §3.4.1 on how to use external linear solvers):

```
$ ./ex13 -eps_interval 0.4,0.8 -st_ksp_type preonly -st_pc_type cholesky
    -st_pc_factor_mat_solver_package mumps -mat_mumps_icntl_13 1
```

The last option is required by MUMPS to compute the inertia.

Apart from the above recommendations, the following must be taken into account:

- The parameters `nev` and `ncv` explained in the previous chapter (see EPSSetDimensions) change their meaning in this context: `ncv` cannot be given by the user but is determined internally, and `nev` represents in this case the number of eigenvalues that will be computed in each chunk.
- Apart from `nev`, the user can tune the computation by setting different values of `max_it` (see EPSSetTolerances).

SVD: Singular Value Decomposition

The Singular Value Decomposition (SVD) solver object can be used for computing a partial SVD of a rectangular matrix. It provides uniform and efficient access to several specific SVD solvers included in SLEPc, and also gives the possibility to compute the decomposition via the eigensolvers provided in the EPS package.

In many aspects, the user interface of SVD resembles that of EPS. For this reason, this chapter and chapter 2 have a very similar structure.

4.1 The Singular Value Decomposition

In this section, some basic concepts about the singular value decomposition are presented. The objective is to set up the notation and also to justify some of the solution approaches, particularly those based on the EPS object. As in the case of eigensolvers, some of the implemented methods are described in detail in the SLEPc [technical reports](#).

For background material about the SVD, see for instance [Bai *et al.*, 2000, ch. 6]. Many other books such as [Björck, 1996] or [Hansen, 1998] present the SVD from the perspective of its application to the solution of least squares problems and other related linear algebra problems.

The singular value decomposition (SVD) of an $m \times n$ matrix A can be written as

$$A = U\Sigma V^*, \quad (4.1)$$

where $U = [u_1, \dots, u_m]$ is an $m \times m$ unitary matrix ($U^*U = I$), $V = [v_1, \dots, v_n]$ is an $n \times n$ unitary matrix ($V^*V = I$), and Σ is an $m \times n$ diagonal matrix with diagonal entries $\Sigma_{ii} = \sigma_i$ for $i = 1, \dots, \min\{m, n\}$. If A is real, U and V are real and orthogonal. The vectors u_i are called the left singular vectors, the v_i are the right singular vectors, and the σ_i are the singular values.

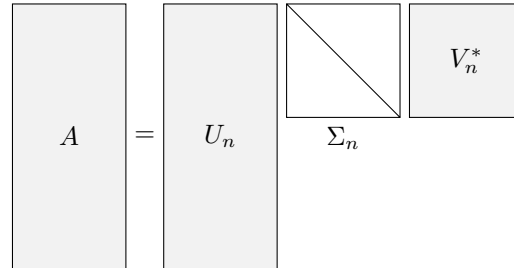


Figure 4.1: Scheme of the thin SVD of a rectangular matrix A .

In the following, we will assume that $m \geq n$. If $m < n$ then A should be replaced by A^* (note that in SLEPC this is done transparently as described later in this chapter and the user need not worry about this). In the case that $m \geq n$, the top n rows of Σ contain $\text{diag}(\sigma_1, \dots, \sigma_n)$ and its bottom $m - n$ rows are zero. The relation 4.1 may also be written as $AV = U\Sigma$, or

$$Av_i = u_i\sigma_i, \quad i = 1, \dots, n, \quad (4.2)$$

and also as $A^*U = V\Sigma^*$, or

$$A^*u_i = v_i\sigma_i, \quad i = 1, \dots, n, \quad (4.3)$$

$$A^*u_i = 0, \quad i = n + 1, \dots, m. \quad (4.4)$$

The last left singular vectors corresponding to Eq. 4.4 are often not computed, especially if $m \gg n$. In that case, the resulting factorization is sometimes called the *thin* SVD, $A = U_n \Sigma_n V_n^*$, and is depicted in Figure 4.1. This factorization can also be written as

$$A = \sum_{i=1}^n \sigma_i u_i v_i^*. \quad (4.5)$$

Each (σ_i, u_i, v_i) is called a singular triplet.

The singular values are real and nonnegative, $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_r > \sigma_{r+1} = \dots = \sigma_n = 0$, where $r = \text{rank}(A)$. It can be shown that $\{u_1, \dots, u_r\}$ span the range of A , $\mathcal{R}(A)$, whereas $\{v_{r+1}, \dots, v_n\}$ span the null space of A , $\mathcal{N}(A)$.

If the zero singular values are dropped from the sum in Eq. 4.5, the resulting factorization, $A = \sum_{i=1}^r \sigma_i u_i v_i^*$, is called the *compact* SVD, $A = U_r \Sigma_r V_r^*$.

In the case of a very large and sparse A , it is usual to compute only a subset of $k \leq r$ singular triplets. We will refer to this decomposition as the *truncated* SVD of A . It can be shown that the matrix $A_k = U_k \Sigma_k V_k^*$ is the best rank- k approximation to matrix A , in the least squares sense.

In general, one can take an arbitrary subset of the summands in Eq. 4.5, and the resulting factorization is called the *partial* SVD of A . As described later in this chapter, SLEPC allows the computation of a partial SVD corresponding to either the k largest or smallest singular triplets.

Equivalent Eigenvalue Problems. It is possible to formulate the problem of computing the singular triplets of a matrix A as an eigenvalue problem involving a Hermitian matrix related to A . There are two possible ways of achieving this:

1. With the *cross product* matrix, either A^*A or AA^* .
2. With the *cyclic* matrix, $H(A) = \begin{bmatrix} 0 & A \\ A^* & 0 \end{bmatrix}$.

In SLEPC, the computation of the SVD is always based on one of these two alternatives, either by passing one of these matrices to an EPS object or by performing the computation implicitly.

By pre-multiplying Eq. 4.2 by A^* and then using Eq. 4.3, the following relation results

$$A^*Av_i = \sigma_i^2v_i, \quad (4.6)$$

that is, the v_i are the eigenvectors of matrix A^*A with corresponding eigenvalues equal to σ_i^2 . Note that after computing v_i the corresponding left singular vector, u_i , is readily available through Eq. 4.2 with just a matrix-vector product, $u_i = \frac{1}{\sigma_i}Av_i$.

Alternatively, one could compute first the left vectors and then the right ones. For this, pre-multiply Eq. 4.3 by A and then use Eq. 4.2 to get

$$AA^*u_i = \sigma_i^2u_i. \quad (4.7)$$

In this case, the right singular vectors are obtained as $v_i = \frac{1}{\sigma_i}A^*u_i$.

The two approaches represented in Eqs. 4.6 and 4.7 are very similar. Note however that A^*A is a square matrix of order n whereas AA^* is of order m . In cases where $m \gg n$, the computational effort will favor the A^*A approach. On the other hand, the eigenproblem 4.6 has $n - r$ zero eigenvalues and the eigenproblem 4.7 has $m - r$ zero eigenvalues. Therefore, continuing with the assumption that $m \geq n$, even in the full rank case the AA^* approach may have a large null space resulting in difficulties if the smallest singular values are sought. In SLEPC, this will be referred to as the cross product approach and will use whichever matrix is smaller, either A^*A or AA^* .

Computing the SVD via the cross product approach may be adequate for determining the largest singular triplets of A , but the loss of accuracy can be severe for the smallest singular triplets. The cyclic matrix approach is an alternative that avoids this problem, but at the expense of significantly increasing the cost of the computation. Consider the eigendecomposition of

$$H(A) = \begin{bmatrix} 0 & A \\ A^* & 0 \end{bmatrix}, \quad (4.8)$$

which is a Hermitian matrix of order $(m+n)$. It can be shown that $\pm\sigma_i$ is a pair of eigenvalues of $H(A)$ for $i = 1, \dots, r$ and the other $m+n-2r$ eigenvalues are zero. The unit eigenvectors associated to $\pm\sigma_i$ are $\frac{1}{\sqrt{2}} \begin{bmatrix} \pm u_i \\ v_i \end{bmatrix}$. Thus it is possible to extract the singular values and the left and right singular vectors of A directly from the eigenvalues and eigenvectors of $H(A)$. Note that in this case singular values are not squared, and therefore the computed values will be more accurate. The drawback in this case is that small eigenvalues are located in the interior of the spectrum.

```

SVD      svd;      /* SVD solver context */
Mat      A;       /* problem matrix */
Vec      u, v;    /* singular vectors */
PetscReal sigma; /* singular value */
5 PetscInt j, nconv;
  PetscReal error;

  SVDCreate( PETSC_COMM_WORLD, &svd );
  SVDSetOperator( svd, A );
10 SVDSetFromOptions( svd );
  SVDSolve( svd );
  SVDGetConverged( svd, &nconv );
  for (j=0; j<nconv; j++) {
    SVDGetSingularTriplet( svd, j, &sigma, u, v );
15  SVDComputeRelativeError( svd, j, &error );
  }
  SVDDestroy( svd );

```

Figure 4.2: Example code for basic solution with SVD.

4.2 Basic Usage

From the perspective of the user interface, the SVD package is very similar to EPS, with some differences that will be highlighted shortly.

The basic steps for computing a partial SVD with SLEPc are illustrated in Figure 4.2. The steps are more or less the same as those described in chapter 2 for the eigenvalue problem. First, the solver context is created with `SVDCreate`. Then the problem matrix has to be specified with `SVDSetOperator`. Then, a call to `SVDSolve` invokes the actual solver. After that, `SVDGetConverged` is used to determine how many solutions have been computed, which are retrieved with `SVDGetSingularTriplet`. Finally, `SVDDestroy` cleans up everything.

If one compares this example code with the EPS example in Figure 2.1, the most outstanding differences are the following:

- The singular value is a `PetscReal`, not a `PetscScalar`.
- Each singular vector is defined with a single `Vec` object, not two as was the case for eigenvectors.
- Function `SVDSetOperator` only admits one `Mat` argument.
- There is no equivalent to `EPSSetProblemType`.

The reason for the last two differences is that SLEPc does not currently support different kinds of SVD problems. This may change in future versions if some generalization of the SVD such as the GSVD is added.

4.3 Defining the Problem

Defining the problem consists in specifying the problem matrix, A , and the portion of the spectrum to be computed. In the case of the SVD, the number of possibilities will be much more limited than in the case of eigenproblems.

The problem matrix is provided with the following function

```
SVDSetOperator(SVD svd,Mat A);
```

where A can be any matrix, not necessarily square, stored in any allowed PETSc format including the matrix-free mechanism (see §8.2 for a detailed discussion).

It is important to note that all SVD solvers in SLEPc make use of both A and A^* , as suggested by the description in §4.1. A^* is not explicitly passed as an argument to `SVDSetOperator`, therefore it will have to stem from A . There are two possibilities for this: either A is transposed explicitly and A^* is created as a distinct matrix, or A^* is handled implicitly via `MatMultTranspose` (or `MatMultHermitianTranspose` in the complex case) operations whenever a matrix-vector product is required in the algorithm. The default is to build A^* explicitly, but this behavior can be changed with

```
SVDSetTransposeMode(SVD svd,SVDTransposeMode mode);
```

In §4.1, it was mentioned that in SLEPc the cross product approach chooses the smallest of the two possible cases A^*A or AA^* , that is, A^*A is used if A is a tall, thin matrix ($m \geq n$), and AA^* is used if A is a fat, short matrix ($m < n$). In fact, what SLEPc does internally is that if $m < n$ the roles of A and A^* are reversed. This is equivalent to transposing all the SVD factorization, so left singular vectors become right singular vectors and vice versa. This is actually done in all singular value solvers, not only the cross product approach. The objective is to simplify the number of cases to be treated internally by SLEPc, as well as to reduce the computational cost in some situations. Note that this is done transparently and the user need not worry about transposing the matrix, only to indicate how the transpose has to be handled, as explained above.

The user can specify how many singular values and vectors to compute. The default is to compute only one singular triplet. The function

```
SVDSetDimensions(EPS eps,PetscInt nsv,PetscInt ncv,PetscInt mpd);
```

allows the specification of the number of singular values to compute, `nsv`. The second argument can be set to prescribe the number of column vectors to be used by the solution algorithm, `ncv`, that is, the largest dimension of the working subspace. These two parameters can also be set at run time with the options `-svd_nsv` and `-svd_ncv`. For example, the command line

```
$ ./program -svd_nsv 10 -svd_ncv 24
```

requests 10 singular values and instructs to use 24 column vectors. Note that `ncv` must be at least equal to `nsv`, although in general it is recommended (depending on the method) to work with a larger subspace, for instance $ncv \geq 2 \cdot nsv$ or even more. As in the case of the `EPS`

SVDwhich	Command line key	Sorting criterion
SVD_LARGEST	-svd_largest	Largest σ
SVD_SMALLEST	-svd_smallest	Smallest σ

Table 4.1: Available possibilities for selection of the singular values of interest.

object, the last argument, `mpd`, can be used to limit the maximum dimension of the projected problem, as discussed in §2.6.4. Using this parameter is especially important in the case that a large number of singular values are requested.

For the selection of the portion of the spectrum of interest, there are only two possibilities in the case of SVD: largest and smallest singular values, see Table 4.1. The default is to compute the largest ones, but this can be changed with

```
SVDSetWhichSingularTriplets(SVD svd,SVDWhich which);
```

which can also be specified at the command line. This criterion is used both for configuring how the algorithm seeks singular values and also for sorting the computed values. In contrast to the case of EPS, computing singular values located in the interior part of the spectrum is difficult, the only possibility is to use an EPS object combined with a spectral transformation (this possibility is explained in detail in the next section). Note that in this case, the value of `which` applies to the transformed spectrum.

4.4 Selecting the SVD Solver

The available methods for computing the partial SVD are shown in Table 4.2. These methods can be classified in the following three groups:

- Solvers based on EPS. These solvers set up an EPS object internally, thus using the available eigensolvers for solving the SVD problem. The two possible approaches in this case are the cross product matrix and the cyclic matrix, as described in §4.1.
- Specific SVD solvers. These are typically eigensolvers that have been adapted algorithmically to exploit the structure of the SVD problem. There are currently two solvers in this category: Lanczos and thick-restart Lanczos. A detailed description of these methods can be found in the [SLEPc Technical Reports](#).
- The LAPACK solver. This is an interface to some LAPACK routines, analog of those in the case of eigenproblems. These routines operate in dense mode with only one processor and therefore are suitable only for moderate size problems. This solver should be used only for debugging purposes.

The default solver is the one that uses the cross product matrix (`cross`), usually the fastest and most memory-efficient approach. See a more detailed explanation below.

The solution method can be specified procedurally or via the command line. The application programmer can set it by means of the command

Method	SVDType	Options Database Name
Cross Product	SVDCROSS	cross
Cyclic Matrix	SVDCYCLIC	cyclic
Lanczos	SVDLANCZOS	lanczos
Thick-restart Lanczos	SVDTRLANCZOS	trlanczos
LAPACK solver	SVDLAPACK	lapack

Table 4.2: List of solvers available in the SVD module.

```
SVDSsetType(SVD svd,SVDType method);
```

while the user writes the options database command `-svd_type` followed by the name of the method (see Table 4.2).

The EPS-based solvers deserve some additional comments. These SVD solvers work by creating an EPS object internally and setting up an eigenproblem of type EPS_HEP. These solvers implement the cross product matrix approach, Eq. 4.6, and the cyclic matrix approach, Eq. 4.8. Therefore, the operator matrix associated to the EPS object will be A^*A in the case of the `cross` solver and $H(A)$ in the case of the `cyclic` solver.

In the case of the `cross` solver, the matrix A^*A is not built explicitly, since sparsity would be lost. Instead, a shell matrix is created internally in the SVD object and passed to the EPS object. In the case of the `cyclic` solver, the situation is different since $H(A)$ is still a sparse matrix. SLEPC gives the possibility to handle it implicitly as a shell matrix (the default), or to create $H(A)$ explicitly, that is, storing its elements in a distinct matrix. The function for setting this option is

```
SVDCyclicSetExplicitMatrix(SVD svd,PetscBool explicit);
```

The EPS object associated to the `cross` and `cyclic` SVD solvers is created with a set of reasonable default parameters. However, it may sometimes be necessary to change some of the EPS options such as the eigensolver. To allow application programmers to set any of the EPS options directly within the code, the following routines are provided to extract the EPS context from the SVD object,

```
SVDCrossGetEPS(SVD svd,EPS *eps);
SVDCyclicGetEPS(SVD svd,EPS *eps);
```

A more convenient way of changing EPS options is through the command-line. This is achieved simply by prefixing the EPS options with `-svd_` as in the following example:

```
$ ./program -svd_type cross -svd_eps_type gd
```

At this point, one may consider changing also the options of the ST object associated to the EPS object in `cross` and `cyclic` SVD solvers, for example to compute singular values located at the interior of the spectrum via a shift-and-invert transformation. This is indeed possible,

but some considerations have to be taken into account. When A^*A or $H(A)$ are managed as shell matrices, then the potential of the spectral transformation is limited seriously, because some of the required operations will not be defined (this is discussed briefly in §8.2 and §3.4.2). Therefore, computing interior singular values is more likely to be successful if using the `cyclic` solver with explicit $H(A)$ matrix. To illustrate this, here is a complicated command-line example for computing singular values close to 12.0:

```
$ ./program -svd_type cyclic -svd_cyclic_explicitmatrix -svd_st_type sinvert
          -svd_eps_target 12.0 -svd_st_ksp_type preonly -svd_st_pc_type lu
```

4.5 Retrieving the Solution

Once the call to `SVDSolve` is complete, all the data associated to the computed partial SVD is kept internally in the SVD object. This information can be obtained by the calling program by means of a set of functions described below.

As in the case of eigenproblems, the number of computed singular triplets depends on the convergence and, therefore, it may be different from the number of solutions requested by the user. So the first task is to find out how many solutions are available, with

```
SVDGetConverged(SVD svd,PetscInt *nconv);
```

Usually, the number of converged solutions, `nconv`, will be equal to `nsv`, but in general it will be a number ranging from 0 to `ncv` (here, `nsv` and `ncv` are the arguments of function `SVDSetDimensions`).

Normally, the user is interested in the singular values only, or the complete singular triplets. The function

```
SVDGetSingularTriplet(SVD svd,PetscInt j,PetscReal *sigma,Vec u,Vec v);
```

returns the j -th computed singular triplet, (σ_j, u_j, v_j) , where both u_j and v_j are normalized to have unit norm. Typically, this function is called inside a loop for each value of `j` from 0 to `nconv-1`. Note that singular values are ordered according to the same criterion specified with function `SVDSetWhichSingularTriplets` for selecting the portion of the spectrum of interest.

In some applications, it may be enough to compute only the right singular vectors. This is especially important in cases in which memory requirements are critical (remember that both U_k and V_k are dense matrices, and U_k may require much more storage than V_k , see Figure 4.1). In SLEPC, there is no general option for specifying this, but the default behavior of some solvers is to compute only right vectors and allocate/compute left vectors only in the case that the user requests them. This is done in the `cross` solver and in some special variants of other solvers such as one-sided Lanczos (consult the SLEPC [technical reports](#) for specific solver options).

Reliability of the Computed Solution. In SVD computations, a-posteriori error bounds are much the same as in the case of Hermitian eigenproblems, due to the equivalence discussed

in §4.1. The residual vector is defined in terms of the cyclic matrix, $H(A)$, so its norm is

$$\|r\|_2 = (\|A\tilde{v} - \tilde{\sigma}\tilde{u}\|_2^2 + \|A^*\tilde{u} - \tilde{\sigma}\tilde{v}\|_2^2)^{\frac{1}{2}}, \quad (4.9)$$

where $\tilde{\sigma}$, \tilde{u} and \tilde{v} represent any of the `nconv` computed singular triplets delivered by `SVDGetSingularTriplet`.

Given the above definition, the following relation holds

$$|\sigma - \tilde{\sigma}| \leq \|r\|_2, \quad (4.10)$$

where σ is an exact singular value. The following SLEPC function

```
SVDComputeResidualNorms(SVD svd,PetscInt j,PetscReal *norm1,PetscReal *norm2)
```

computes the two partial 2-norms separately, $\|A\tilde{v} - \tilde{\sigma}\tilde{u}\|_2$ and $\|A^*\tilde{u} - \tilde{\sigma}\tilde{v}\|_2$. The relative error can be obtained as $\|r\|_2/(\tilde{\sigma}\sqrt{2})$ with the following function:

```
SVDComputeRelativeError(SVD svd,PetscInt j,PetscReal *error);
```

Controlling and Monitoring Convergence. Similarly to the case of eigensolvers, in SVD the number of iterations carried out by the solver can be determined with `SVDGetIterationNumber`, and the tolerance and maximum number of iterations can be set with `SVDSetTolerances`. Also, convergence can be monitored with command-line keys `-svd_monitor`, `-svd_monitor_all`, `-svd_monitor_conv`, `-svd_monitor_lg`, or `-svd_monitor_lg_all`. See §2.5.3 for additional details.

QEP: Quadratic Eigenvalue Problems

The Quadratic Eigenvalue Problem (QEP) solver object is intended for addressing polynomial eigenproblems of degree 2. Apart from specific quadratic solvers, it provides the possibility of reducing the problem to a generalized eigenvalue problem via linearization, then solving it with the EPS package.

As in the case of SVD, the user interface of QEP is very similar to EPS. We highlight the main differences both in usage and theoretical properties.

5.1 Overview of Quadratic Eigenproblems

In this section, we review some basic properties of quadratic eigenvalue problems. The main goal is to set up the notation as well as to describe the linearization approaches that will be employed for solving via the EPS object. For additional background material about the quadratic eigenproblem, the reader is referred to [Tisseur and Meerbergen, 2001]. As always, some details of the implemented methods can be found in the SLEPC [technical reports](#).

In many applications, e.g., problems arising from second-order differential equations such as the analysis of damped vibrating systems, the eigenproblem to be solved is quadratic,

$$(\lambda^2 M + \lambda C + K)x = 0, \tag{5.1}$$

where $M, C, K \in \mathbb{C}^{n \times n}$ are the coefficients of a matrix polynomial of degree 2, $\lambda \in \mathbb{C}$ is the eigenvalue and $x \in \mathbb{C}^n$ is the eigenvector. As in the case of linear eigenproblems, the eigenvalues and eigenvectors can be complex even in the case that all three matrices are real.

It is important to point out some outstanding differences with respect to the linear eigenproblem. In the quadratic eigenproblem, the number of eigenvalues is $2n$, and the corresponding

eigenvectors do not form a linearly independent set. If M is singular, some eigenvalues are infinite. Even when the three matrices are symmetric and positive definite, there is no guarantee that the eigenvalues are real, but still methods can exploit symmetry to some extent. Furthermore, numerical difficulties are more likely than in the linear case, so the computed solution can sometimes be untrustworthy.

If Eq. 5.1 is written as $Q(\lambda)x = 0$, where Q is the matrix polynomial, then multiplication by λ^{-2} results in $R(\lambda^{-1})x = 0$, where R is a matrix polynomial with the coefficients in the reverse order. In other words, if a method is available for computing the largest eigenvalues, then reversing the roles of M and K results in the computation of the smallest eigenvalues. In general, it is also possible to formulate different spectral transformations for computing eigenvalues closest to a given target.

Problem Types. As in the case of linear eigenproblems, there are some particular properties of the coefficient matrices that confer a certain structure to the quadratic eigenproblem, e.g., symmetry of the spectrum with respect to the real or imaginary axes. These structures are important as long as the solvers are able to exploit them.

- Hermitian (symmetric) problems, when M, C, K are all Hermitian (symmetric). Eigenvalues are real or come in complex conjugate pairs. Furthermore, if $M > 0$ and $C, K \geq 0$ then the system is stable, i.e., $\text{Re}(\lambda) \leq 0$.
- Hyperbolic problems, a particular class of Hermitian problems where $M > 0$ and $(x^*Cx)^2 > 4(x^*Mx)(x^*Kx)$ for all nonzero $x \in \mathbb{C}^n$. All eigenvalues are real, and form two separate groups of n eigenvalues, each of them having linearly independent eigenvectors.
- Overdamped problems, a specialized type of hyperbolic problems, where $C > 0$ and $K \geq 0$. The eigenvalues are non-positive.
- Gyroscopic problems, when M, K are Hermitian, $M > 0$, and C is skew-Hermitian, $C = -C^*$. The spectrum is symmetric with respect to the imaginary axis, and in the real case, it has a Hamiltonian structure, i.e., eigenvalues come in quadruples $(\lambda, \bar{\lambda}, -\lambda, -\bar{\lambda})$.

Equivalent Eigenvalue Problems. It is possible to transform the quadratic eigenvalue problem to a linear generalized eigenproblem $Az = \lambda Bz$ (linearization) by doubling the order of the system, i.e., $A, B \in \mathbb{C}^{2n \times 2n}$. There are many ways of doing this, and all of them are based on defining the eigenvector of the linear problem as

$$z = \begin{bmatrix} x \\ \lambda x \end{bmatrix}, \quad (5.2)$$

or a similar way. Below, we show some of the most common linearizations.

- Non-symmetric linearizations. The resulting matrix pencil has no particular structure.

$$\text{N1:} \quad \begin{bmatrix} 0 & I \\ -K & -C \end{bmatrix} - \lambda \begin{bmatrix} I & 0 \\ 0 & M \end{bmatrix} \quad (5.3)$$

$$\text{N2:} \quad \begin{bmatrix} -K & 0 \\ 0 & I \end{bmatrix} - \lambda \begin{bmatrix} C & M \\ I & 0 \end{bmatrix} \quad (5.4)$$

- Symmetric linearizations. If M , C , and K are all symmetric (Hermitian), the resulting matrix pencil is symmetric (Hermitian), although indefinite.

$$\text{S1:} \quad \begin{bmatrix} 0 & -K \\ -K & -C \end{bmatrix} - \lambda \begin{bmatrix} -K & 0 \\ 0 & M \end{bmatrix} \quad (5.5)$$

$$\text{S2:} \quad \begin{bmatrix} -K & 0 \\ 0 & M \end{bmatrix} - \lambda \begin{bmatrix} C & M \\ M & 0 \end{bmatrix} \quad (5.6)$$

- Hamiltonian linearizations. If the quadratic eigenproblem is gyroscopic, one of the matrices is Hamiltonian and the other is skew-Hamiltonian. The first form (H1) is recommended when M is singular, whereas the second form (H2) is recommended when K is singular.

$$\text{H1:} \quad \begin{bmatrix} K & 0 \\ C & K \end{bmatrix} - \lambda \begin{bmatrix} 0 & K \\ -M & 0 \end{bmatrix} \quad (5.7)$$

$$\text{H2:} \quad \begin{bmatrix} 0 & -K \\ M & 0 \end{bmatrix} - \lambda \begin{bmatrix} M & C \\ 0 & M \end{bmatrix} \quad (5.8)$$

In SLEPc, some solvers of the QEP class are based on using one of the above linearizations for solving the quadratic eigenproblem. These solvers make use of linear eigensolvers from the EPS package.

We could also consider the *reversed* forms, e.g., the reversed form of N2 is

$$\text{N2-R:} \quad \begin{bmatrix} -C & -M \\ I & 0 \end{bmatrix} - \frac{1}{\lambda} \begin{bmatrix} K & 0 \\ 0 & I \end{bmatrix}, \quad (5.9)$$

which is equivalent to the form N1 for the problem $R(\lambda^{-1})x = 0$. These reversed forms are not implemented in SLEPc, but the user can use them simply by reversing the roles of M and K , and considering the reciprocals of the computed eigenvalues.

5.2 Basic Usage

The user interface of the QEP package is very similar to EPS. For basic usage, the only noteworthy difference is that three matrices have to be supplied.

A basic example code for solving a quadratic eigenproblem with QEP is shown in Figure 5.1. The required steps are the same as those described in chapter 2 for the linear eigenproblem. As always, the solver context is created with QEPCreate. The three problem matrices are provided with QEPSetOperators, and the problem type is specified with QEPSetProblemType. Calling QEPSetFromOptions allows the user to set up various options through the command line. The call to QEPSolve invokes the actual solver. Then, the solution is retrieved with QEPGetConverged and QEPGetEigenpair. Finally, QEPDestroy destroys the object.

```

QEP      qep;      /* eigensolver context */
Mat      M, C, K;  /* matrices of the QEP */
Vec      xr, xi;   /* eigenvector, x      */
PetscScalar kr, ki; /* eigenvalue, k      */
5 PetscInt  j, nconv;
  PetscReal  error;

  QEPCreate( PETSC_COMM_WORLD, &qep );
  QEPSetOperators( qep, M, C, K );
10 QEPSetProblemType( qep, QEP_GENERAL );
  QEPSetFromOptions( qep );
  QEPSolve( qep );
  QEPGetConverged( qep, &nconv );
  for (j=0; j<nconv; j++) {
15   QEPGetEigenpair( qep, j, &kr, &ki, xr, xi );
     QEPComputeRelativeError( qep, j, &error );
  }
  QEPDestroy( qep );

```

Figure 5.1: Example code for basic solution with QEP.

5.3 Defining the Problem

As mentioned in §5.1, it is possible to distinguish among different problem types. The problem types currently supported for QEP are listed in Table 5.1. The goal when choosing an appropriate problem type is to let the solver exploit the underlying structure, in order to possibly compute the solution more accurately with less floating-point operations. When in doubt, use the default problem type (QEP_GENERAL).

The problem type can be specified at run time with the corresponding command line key or, more usually, within the program with the function

```
EPSSetProblemType(QEP eps, QEPProblemType type);
```

Apart from the problem type, the definition of the problem is completed with the number and location of the eigenvalues to compute. This is done very much like in EPS, but with minor differences.

Problem Type	QEPProblemType	Command line key
General	QEP_GENERAL	-qep_general
Hermitian	QEP_HERMITIAN	-qep_hermitian
Gyroscopic	QEP_GYROSCOPIC	-qep_gyroscopic

Table 5.1: Problem types considered in QEP.

QEPWhich	Command line key	Sorting criterion
QEP_LARGEST_MAGNITUDE	<code>-qep_largest_magnitude</code>	Largest $ \lambda $
QEP_SMALLEST_MAGNITUDE	<code>-qep_smallest_magnitude</code>	Smallest $ \lambda $
QEP_LARGEST_REAL	<code>-qep_largest_real</code>	Largest $\text{Re}(\lambda)$
QEP_SMALLEST_REAL	<code>-qep_smallest_real</code>	Smallest $\text{Re}(\lambda)$
QEP_LARGEST_IMAGINARY	<code>-qep_largest_imaginary</code>	Largest $\text{Im}(\lambda)$ ¹
QEP_SMALLEST_IMAGINARY	<code>-qep_smallest_imaginary</code>	Smallest $\text{Im}(\lambda)$ ¹
QEP_TARGET_MAGNITUDE	<code>-qep_target_magnitude</code>	Smallest $ \lambda - \tau $
QEP_TARGET_REAL	<code>-qep_target_real</code>	Smallest $ \text{Re}(\lambda - \tau) $
QEP_TARGET_IMAGINARY	<code>-qep_target_imaginary</code>	Smallest $ \text{Im}(\lambda - \tau) $

Table 5.2: Available possibilities for selection of the eigenvalues of interest in QEP.

The number of eigenvalues (and eigenvectors) to compute, `nev`, is specified with the function

```
QEPSetDimensions(QEP qep, PetscInt nev, PetscInt ncv, PetscInt mpd);
```

The default is to compute only one. This function also allows control over the dimension of the subspaces used internally. The second argument, `ncv`, is the number of column vectors to be used by the solution algorithm, that is, the largest dimension of the working subspace. The third argument, `mpd`, is the maximum projected dimension. These parameters can also be set from the command line with `-qep_nev`, `-qep_ncv` and `-qep_mpd`.

For the selection of the portion of the spectrum of interest, there are several alternatives listed in Table 5.2, to be selected with the function

```
QEPSetWhichEigenpairs(QEP qep, QEPWhich which);
```

The default is to compute the largest magnitude eigenvalues. For the sorting criteria relative to a target value, τ must be specified with:

```
QEPSetTarget(QEP qep, PetscScalar target);
```

or in the command-line with `-qep_target`. As in EPS, complex values of τ are allowed only in complex scalar SLEPc builds. The criteria relative to a target must be used in combination with a spectral transformation as explained in §5.5.

5.4 Selecting the Solver

The solution method can be specified procedurally with

```
QEPSetType(QEP qep, QEPTYPE method);
```

¹If SLEPc is compiled for real scalars, then the absolute value of the imaginary part, $|\text{Im}(\lambda)|$, is used for eigenvalue selection and sorting.

Method	QEPTYPE	Options Database Name
Linearization	QEPLINEAR	linear
Quadratic Arnoldi	QEPQARNOLDI	qarnoldi
Quadratic Lanczos	QEPQLANCZOS	qlanczos

Table 5.3: Quadratic eigenvalue solvers available in the QEP module.

or via the options database command `-qep_type` followed by the name of the method. The methods currently available in QEP are listed in Table 5.3. The first one is based on linearization, while the rest either work implicitly on a linearization, or operate directly on the quadratic problem without linearizing.

The QEPLINEAR method carries out a linearization of the quadratic eigenproblem, as described in §5.1, resulting in a generalized eigenvalue problem that is handled by an EPS object created internally. If required, this EPS object can be extracted with the operation

```
QEPLinearGetEPS(QEP qep, EPS *eps);
```

This allows the application programmer to set any of the EPS options directly within the code. Also, it is possible to change the EPS options through the command-line, simply by prefixing the EPS options with `-qep_`.

The expression used in the linearization is specified by two parameters:

1. The problem type set with `QEPProblemType`, which chooses from non-symmetric, symmetric, and Hamiltonian linearizations.
2. The companion form, 1 or 2, that can be chosen with

```
QEPLinearSetCompanionForm(QEP qep, PetscInt cform);
```

Another option of the QEPLINEAR solver is whether the matrices of the linearized problem are created explicitly or not. This is set with the function

```
QEPLinearSetExplicitMatrix(QEP qep, PetscBool exp);
```

In the case of explicit creation, matrices A and B are created as real `Mat`'s, with explicit storage, whereas the implicit option works with *shell* `Mat`'s that operate only with the constituent blocks M , C and K . The explicit case requires more memory but gives more flexibility, e.g., for choosing a preconditioner.

As a complete example of how to solve a quadratic eigenproblem via linearization, consider the following command line:

```
$ ./program -qep_type linear -qep_hermitian -qep_linear_cform 2
           -qep_linear_explicitmatrix -qep_eps_type krylovschur
           -qep_st_ksp_type gmres -qep_st_pc_type bjacobi
```

The S2 linearization (Eq. 5.6) will be used, with explicit matrix storage and a preconditioned iterative method for solving linear systems with matrix B .

5.5 Spectral Transformation

For computing eigenvalues in the interior of the spectrum (closest to a target τ), it is necessary to use a spectral transformation. Currently, only shift-and-invert is supported in QEP solvers, and the way to handle it is via an ST object as in the case of linear eigensolvers. Every QEP object has an ST object internally. Note that it would also be possible to select a spectral transformation in the ST contained in the EPS solver for the QEPLINEAR case. However, we do not recommend this approach.

Given the quadratic eigenproblem in Eq. 5.1, it is possible to define the transformed problem

$$(\theta^2 M_\sigma + \theta C_\sigma + K_\sigma)x = 0, \quad (5.10)$$

where the coefficient matrices are

$$M_\sigma = \sigma^2 M + \sigma C + K, \quad (5.11)$$

$$C_\sigma = C + 2\sigma M, \quad (5.12)$$

$$K_\sigma = M, \quad (5.13)$$

and the relation between the eigenvalue of the original eigenproblem, λ , and the transformed one, θ , is $\theta = (\lambda - \sigma)^{-1}$ as in the case of the linear eigenvalue problem. See chapter 3 for additional details.

A command line example would be:

```
$ ./ex16 -qep_nev 12 -qep_type qarnoldi -qep_target 0 -st_type sinvert
```

The example computes 12 eigenpairs closest to the origin with shift-and-invert Q-Arnoldi.

5.6 Retrieving the Solution

After the call to QEPSolve has finished, the computed results are stored internally. The procedure for retrieving the computed solution is exactly the same as in the case of EPS. The user has to call QEPGetConverged first, to obtain the number of converged solutions, then call QEPGetEigenpair repeatedly within a loop, once per each eigenvalue-eigenvector pair. The same considerations relative to complex eigenvalues apply, see §2.5 for additional details.

Reliability of the Computed Solution. As in the case of linear problems, the function

```
QEPComputeRelativeError(QEP qep, PetscInt j, PetscReal *error);
```

is available to assess the accuracy of the computed solutions. This error is based on the computation of the 2-norm of the residual vector, defined as

$$r = (\tilde{\lambda}^2 M + \tilde{\lambda} C + K)\tilde{x}, \quad (5.14)$$

where $\tilde{\lambda}$ and \tilde{x} represent any of the `nconv` computed eigenpairs delivered by `QEPGetEigenpair`.

When solving the quadratic problem via linearization, an accurate solution of the generalized eigenproblem does not necessarily imply a similar level of accuracy for the quadratic problem. [Tisseur \[2000\]](#) shows that in the case of the N1 linearization (Eq. 5.3), a small backward error in the generalized eigenproblem guarantees a small backward error in the quadratic eigenproblem. However, this holds only if M , C and K have a similar norm.

When the norm of M , C and K vary widely, [Tisseur \[2000\]](#) recommends to solve the scaled problem, defined as

$$(\mu^2 M_\alpha + \mu C_\alpha + K)x = 0, \quad (5.15)$$

with $\mu = \lambda/\alpha$, $M_\alpha = \alpha^2 M$ and $C_\alpha = \alpha C$, where α is a scaling factor. Ideally, α should be chosen in such a way that the norms of M_α , C_α and K have similar magnitude. In SLEPC, this is done automatically and the user can call

```
QEPSetScaleFactor(QEP qep, PetscReal alpha);
```

to specify the scaling factor. If not specified, the value $\alpha = \sqrt{\frac{\|K\|_\infty}{\|M\|_\infty}}$ will be used.

Controlling and Monitoring Convergence. As in the case of EPS, in QEP the number of iterations carried out by the solver can be determined with `QEPGetIterationNumber`, and the tolerance and maximum number of iterations can be set with `QEPSetTolerances`. Also, convergence can be monitored with command-line keys `-qep_monitor`, `-qep_monitor_all`, `-qep_monitor_conv`, `-qep_monitor_lg`, or `-qep_monitor_lg_all`. See §2.5.3 for additional details.

NEP: Nonlinear Eigenvalue Problems

Note: The contents of this chapter should be considered work in progress. The user interface will likely undergo changes in future versions, as new methods are added. Also, the functionality is currently quite limited. In particular, current solvers are able to compute only one eigenpair. Users interested in this functionality are encouraged to contact the authors.

The Nonlinear Eigenvalue Problem (NEP) solver object covers the general case where the eigenproblem is nonlinear with respect to the eigenvalue, but it cannot be expressed in terms of a polynomial. We will write the problem as $T(\lambda)x = 0$, where T is a matrix-valued function of the eigenvalue λ . Note that NEP does not cover the even more general case of having nonlinearities with respect to the eigenvector x .

In terms of the user interface, NEP is very similar to previously discussed solvers. The main difference is how to represent the function T . We will show different alternatives for this.

6.1 Genuinely Nonlinear Eigenproblems

As in previous chapters, we first set up the notation and briefly review basic properties of the eigenvalue problems to be addressed. In this case, we focus on genuinely nonlinear eigenproblems, that is, those that cannot be expressed in a simpler form such as a polynomial eigenproblem. These problems arise in many applications, such as the discretization of delay differential equations. Many of the methods designed to solve such problems are based on Newton-type iterations, so in some ways NEP has similarities to PETSc's nonlinear solvers SNES.

For background material on the nonlinear eigenproblem, the reader is referred to [Mehrmann and Voss, 2004].

We consider nonlinear eigenvalue problems of the form

$$T(\lambda)x = 0, \quad x \neq 0, \quad (6.1)$$

where $T : \Omega \rightarrow \mathbb{C}^{n \times n}$ is a matrix-valued function that is analytic on a subdomain of the complex plane $\Omega \subset \mathbb{C}$. Assuming that the problem is regular, that is, $\det T(\lambda)$ does not vanish identically, any pair (λ, x) satisfying Eq. 6.1 is an eigenpair, where $\lambda \in \Omega$ is the eigenvalue and $x \in \mathbb{C}^n$ is the eigenvector. Linear and polynomial eigenproblems are particular cases of Eq. 6.1.

An example application is the rational eigenvalue problem

$$-Kx + \lambda Mx + \sum_{j=1}^k \frac{\lambda}{\sigma_j - \lambda} C_j x = 0, \quad (6.2)$$

arising in the study of free vibration of plates with elastically attached masses. Here, all matrices are symmetric, K and M are positive-definite and C_j have small rank. Another example comes from the discretization of parabolic partial differential equations with time delay τ , resulting in

$$(-\lambda I + A + e^{-\tau\lambda} B)x = 0. \quad (6.3)$$

Split Form Equation 6.1 can always be rewritten as

$$(A_0 f_0(\lambda) + A_1 f_1(\lambda) + \cdots + A_{\ell-1} f_{\ell-1}(\lambda))x = \left(\sum_{i=0}^{\ell-1} A_i f_i(\lambda) \right) x = 0, \quad (6.4)$$

where A_i are $n \times n$ matrices and $f_i : \Omega \rightarrow \mathbb{C}$ are analytic functions. We will call Eq. 6.4 the split form of the nonlinear eigenvalue problem. Often, the formulation arising from applications already has this form, as illustrated by the examples above. Also, a polynomial eigenvalue problem fits this form, where in this case the f_i functions are the polynomial bases of degree i , either monomial or non-monomial.

6.2 Defining the Problem with Callbacks

The user interface of the NEP package is quite similar to EPS and QEP. As mentioned above, the main difference is the way in which the eigenproblem is defined. In this section, we focus on the case where the problem is defined as in PETSc's nonlinear solvers SNES, that is, providing user-defined callback functions to compute the nonlinear function matrix, $T(\lambda)$, and its derivative, $T'(\lambda)$. We defer the discussion of using the split form of the nonlinear eigenproblem to §6.3.

A sample code for solving a nonlinear eigenproblem with NEP is shown in Figure 6.1. The usual steps are performed, starting with the creation of the solver context with NEPCreate. Then the problem matrices are defined, see discussion below. The call to NEPSetFromOptions


```

NEP      nep;      /* eigensolver context */
Mat      F, J;     /* Function and Jacobian matrices */
Vec      x;       /* eigenvector */
PetscScalar lambda; /* eigenvalue */
5 ApplCtx ctx;     /* user-defined context */
PetscInt  j, nconv;
PetscReal error;

NEPCreate( PETSC_COMM_WORLD, &nep );
10 /* create and preallocate F and J matrices */
NEPSetFunction( nep, F, F, FormFunction, &ctx );
NEPSetJacobian( nep, J, FormJacobian, &ctx );
NEPSetFromOptions( nep );
NEPSolve( nep );
15 NEPGetConverged( nep, &nconv );
for (j=0; j<nconv; j++) {
    NEPGetEigenpair( nep, j, &lambda, x );
    NEPComputeRelativeError( nep, j, &error );
}
20 NEPDestroy( nep );

```

Figure 6.1: Example code for basic solution with NEP using callbacks.

captures relevant options specified in the command line. The actual solver is invoked with `NEPSolve`. Then, the solution is retrieved with `NEPGetConverged` and `NEPGetEigenpair`. Finally, `NEPDestroy` destroys the object.

In SNES, the usual way to define a set of nonlinear equations $F(x) = 0$ is to provide two user-defined callback functions, one to compute the residual vector, $r = F(x)$ for a given x , and another one to evaluate the Jacobian matrix, $J(x) = F'(x)$. In the case of NEP there are some differences, since the function T depends on the parameter λ only. For a given value of λ and its associated vector x , the residual vector is defined as

$$r = T(\lambda)x. \quad (6.5)$$

We require the user to provide a callback function to evaluate $T(\lambda)$, rather than computing the residual r . Once $T(\lambda)$ has been computed, NEP solvers can compute its action on any vector x . Regarding the derivative, in NEP we use $T'(\lambda)$, which will be referred to as the Jacobian matrix by analogy to SNES. This matrix must be computed with another callback function.

Hence, both callback functions must compute a matrix. The nonzero pattern of these matrices does not usually change, so they must be created and preallocated at the beginning of the solution process. Then, these `Mat` objects are passed to the solver, together with the pointers to the callback functions, with

```

NEPSetFunction(NEP nep,Mat F,Mat P,PetscErrorCode (*fun)(NEP,PetscScalar,
Mat*,Mat*,MatStructure*,void*),void *ctx);

```

NEPWhich	Command line key	Sorting criterion
NEP_LARGEST_MAGNITUDE	<code>-nep_largest_magnitude</code>	Largest $ \lambda $
NEP_SMALLEST_MAGNITUDE	<code>-nep_smallest_magnitude</code>	Smallest $ \lambda $
NEP_LARGEST_REAL	<code>-nep_largest_real</code>	Largest $\text{Re}(\lambda)$
NEP_SMALLEST_REAL	<code>-nep_smallest_real</code>	Smallest $\text{Re}(\lambda)$
NEP_LARGEST_IMAGINARY	<code>-nep_largest_imaginary</code>	Largest $\text{Im}(\lambda)$
NEP_SMALLEST_IMAGINARY	<code>-nep_smallest_imaginary</code>	Smallest $\text{Im}(\lambda)$
NEP_TARGET_MAGNITUDE	<code>-nep_target_magnitude</code>	Smallest $ \lambda - \tau $
NEP_TARGET_REAL	<code>-nep_target_real</code>	Smallest $ \text{Re}(\lambda - \tau) $
NEP_TARGET_IMAGINARY	<code>-nep_target_imaginary</code>	Smallest $ \text{Im}(\lambda - \tau) $

Table 6.1: Available possibilities for selection of the eigenvalues of interest in NEP.

```
NEPSetJacobian(NEP nep, Mat J, PetscErrorCode (*jac)(NEP, PetscScalar,
Mat*, MatStructure*, void*), void *ctx)
```

The argument `ctx` is an optional user-defined context intended to contain application-specific parameters required to build $T(\lambda)$ or $T'(\lambda)$, and it is received as the last argument in the callback functions. The callback routines also get an argument containing the value of λ at which T or T' must be evaluated. Note that the `NEPSetFunction` callback takes two `Mat` arguments instead of one. The rationale for this is that some NEP solvers require to perform linear solves with $T(\lambda)$ within the iteration (in SNES this is done with the Jacobian), so $T(\lambda)$ will be passed as the coefficient matrix to a KSP object. The second `Mat` argument `P` is the matrix from which the preconditioner is constructed (which is usually the same as `F`). Apart from building the matrices, the callback routines must set a flag informing about the matrix structure (the same kind as the flag of `KSPSetOperators`).

There is the possibility of solving the problem in a matrix-free fashion, that is, just implementing subroutines that compute the action of $T(\lambda)$ or $T'(\lambda)$ on a vector, instead of having to explicitly compute all nonzero entries of these two matrices. The SLEPC distribution contains an example illustrating this, using the concept of *shell* matrices (see §8.2 for details).

Parameters for Problem Definition Once T and T' have been set up, the definition of the problem is completed with the number and location of the eigenvalues to compute, in a similar way as eigensolvers discussed in previous chapters.

The number of requested eigenvalues (and eigenvectors), `nev`, is established with

```
NEPSetDimensions(NEP nep, PetscInt nev, PetscInt ncv, PetscInt mpd);
```

By default, `nev=1` (and some solvers will return only one eigenpair, even if a larger `nev` is requested). The other two arguments control the dimension of the subspaces used internally (the number of column vectors, `ncv`, and the maximum projected dimension, `mpd`), although they are relevant only in eigensolvers based on subspace projection (basic algorithms ignore them). There are command-line keys for these parameters: `-nep_nev`, `-nep_ncv` and `-nep_mpd`.

```

    FNCreate(PETSC_COMM_WORLD,&f1); /* f1 = -lambda */
    FNSetType(f1,FNRATIONAL);
    coeffs[0] = -1.0; coeffs[1] = 0.0;
    FNSetParameters(f1,2,coeffs,0,NULL);
5
    FNCreate(PETSC_COMM_WORLD,&f2); /* f2 = 1 */
    FNSetType(f2,FNRATIONAL);
    coeffs[0] = 1.0;
    FNSetParameters(f2,1,coeffs,0,NULL);
10
    FNCreate(PETSC_COMM_WORLD,&f3); /* f3 = exp(-tau*lambda) */
    FNSetType(f3,FNEXP);
    coeffs[0] = -tau;
    FNSetParameters(f3,1,coeffs,0,NULL);
15
    mats[0] = A; funs[0] = f2;
    mats[1] = Id; funs[1] = f1;
    mats[2] = B; funs[2] = f3;
    NEPSetSplitOperator(nep,3,mats,funs,SUBSET_NONZERO_PATTERN);

```

Figure 6.2: Example code for defining the NEP eigenproblem in the split form.

For the selection of the portion of the spectrum of interest, there are several alternatives listed in Table 6.1, to be selected with the function

```
NEPSetWhichEigenpairs(NEP nep,NEPWhich which);
```

The default is to compute the largest magnitude eigenvalues. For the sorting criteria relative to a target value, τ must be specified with `NEPSetTarget` or in the command-line with `-nep_target`.

6.3 Defining the Problem in Split Form

Instead of implementing callback functions for $T(\lambda)$ and $T'(\lambda)$, a usually simpler alternative is to use the split form of the nonlinear eigenproblem, Eq. 6.4. Note that in split form, we have $T'(\lambda) = \sum_{i=0}^{\ell-1} A_i f'_i(\lambda)$, so the derivatives of $f_i(\lambda)$ are also required. As described below, we will represent each of the analytic functions f_i by means of an auxiliary object FN that holds both the function and its derivative.

Hence, for the split form representation we must provide ℓ matrices A_i and the corresponding functions $f_i(\lambda)$, by means of

```
NEPSetSplitOperator(NEP nep,PetscInt l,Mat A[],FN f[],MatStructure str);
```

Here, the `MatStructure` flag is used to indicate whether all matrices have the same (or subset) nonzero pattern with respect to the first one. Figure 6.2 illustrates this usage with the problem

of Eq. 6.3, where $\ell = 3$ and the matrices are I , A and B (note that in the code we have changed the order for efficiency reasons, since the nonzero pattern of I and B is a subset of A 's in this case). Two of the associated functions are polynomials ($-\lambda$ and 1) and the other one is the exponential $e^{-\tau\lambda}$.

Note that using the split form is required in order to be able to use some eigensolvers, in particular, those that project the nonlinear eigenproblem onto a low dimensional subspace and then use a dense nonlinear solver for the projected problem.

FN: Mathematical Functions The FN class provides a few predefined mathematical functions, including rational functions (of which polynomials are a particular case) and exponentials. Objects of this class are instantiated by providing the values of the relevant coefficients. As shown in Figure 6.2, FN objects are created with `FNCreate` and it is necessary to select the type of function (rational, exponential, etc.) before specifying the parameters with

```
FNSetParameters(FN fn, PetscInt n, PetscScalar *alpha, PetscInt m, PetscScalar *beta);
```

Parameters are organized in two groups, $\alpha_i, i = 1, \dots, n$ and $\beta_j, j = 1, \dots, m$.

In a rational function, the parameters are the coefficients of the numerator and denominator, respectively,

$$r(x) = \frac{p(x)}{q(x)} = \frac{\alpha_1 x^{n-1} + \dots + \alpha_{n-1} x + \alpha_n}{\beta_1 x^{m-1} + \dots + \beta_{m-1} x + \beta_m}. \quad (6.6)$$

If $m = 0$ then the function is just a polynomial $p(x)$. If $n = 0$ then the function is $1/q(x)$.

In an exponential function, the first parameter in each group is a scaling factor for the exponent and the exponential, respectively,

$$g(x) = \beta_1 e^{\alpha_1 x}. \quad (6.7)$$

If $n = 0$ or $m = 0$ then the corresponding scaling factors are set to 1.

6.4 Selecting the Solver

The solution method can be specified procedurally with

```
NEPSetType(NEP nep, NEPType method);
```

or via the options database command `-nep_type` followed by the name of the method (see Table 6.2). The methods currently available in NEP are the following:

- Residual inverse iteration (RII), where in each iteration the eigenvector correction is computed as $T(\sigma)^{-1}$ times the residual r .
- Successive linear problems (SLP), where in each iteration a linear eigenvalue problem $T(\tilde{\lambda})\tilde{x} = \mu T'(\tilde{\lambda})\tilde{x}$ is solved for the eigenvalue correction μ .

Method	NEPType	Options
		Database Name
Residual inverse iteration	NEPRII	<code>rii</code>
Successive linear problems	NEPSLP	<code>slp</code>
Nonlinear Arnoldi	NEPNARNOLDI	<code>narnoldi</code>

Table 6.2: Nonlinear eigenvalue solvers available in the NEP module.

- Nonlinear Arnoldi, which builds an orthogonal basis V_j of a subspace expanded with the vectors generated by RII, then chooses the approximate eigenpair $(\tilde{\lambda}, \tilde{x})$ such that $\tilde{x} = V_j y$ and $V_j^* T(\tilde{\lambda}) V_j y = 0$.

The NEPSLP method performs a linearization that results in a (linear) generalized eigenvalue problem. This is handled by an EPS object created internally. If required, this EPS object can be extracted with the operation

```
NEPSLPGetEPS(NEP nep, EPS *eps);
```

This allows the application programmer to set any of the EPS options directly within the code. These options can also be set through the command-line, simply by prefixing the EPS options with `-nep_`.

Similarly, many of the NEP solvers need a KSP object to handle the solution of linear systems of equations, as is the case of RII or nonlinear Arnoldi. This KSP is present in all NEP instances, and can be retrieved with

```
NEPGetKSP(NEP nep, KSP *ksp);
```

This KSP object is typically used to compute the action of $T(\sigma)^{-1}$ on a given vector. In principle, σ is an approximation of an eigenvalue, but it is usually more efficient to keep this value constant, otherwise the factorization or preconditioner must be recomputed every time since eigensolvers update eigenvalue approximations in each iteration. This behaviour can be changed with

```
NEPSetLagPreconditioner(NEP nep, PetscInt lag);
```

Recomputing the preconditioner every 2 iterations, say, will introduce a considerable overhead, but may reduce the number of iterations significantly. Another related comment is that, when using an iterative linear solver, the requested accuracy is adapted as the outer iteration progresses, being the tolerance higher in the first solves. Again, the user can modify this behaviour with `NEPSetConstCorrectionTol`. Both options can also be changed at run time. As an example, consider the following command line:

```
$ ./program -nep_type narnoldi -nep_lag_preconditioner 2
             -nep_ksp_type bcgs -nep_pc_type ilu
             -nep_const_correction_tol 1 -nep_ksp_rtol 1e-3
```

The example uses nonlinear Arnoldi with BiCGStab plus ILU, where the preconditioner is updated every two outer iterations and linear systems are solved up to a tolerance of 10^{-3} .

6.5 Retrieving the Solution

The procedure for obtaining the computed eigenpairs is similar to previously discussed eigensolvers. After the call to `NEPSolve`, the computed results are stored internally and a call to `NEPGetConverged` must be issued to obtain the number of converged solutions. Then calling `NEPGetEigenpair` repeatedly will retrieve each eigenvalue-eigenvector pair.

```
NEPGetEigenpair(NEP nep,PetscInt i,PetscScalar *eig,Vec V);
```

Note about real/complex scalar versions: As opposed to other eigensolvers such as EPS, the interface does not make provision for returning a complex eigenvalue (or eigenvector) when doing the computation in a PETSc/SLEPc version built with real scalars. The implication is that NEP cannot compute complex eigenvalues unless built with complex scalars. This applies also to all eigenvalue approximations that appear throughout the computation.

The function

```
NEPComputeRelativeError(NEP nep,PetscInt j,PetscReal *error);
```

can be used to assess the accuracy of the computed solutions. The error is based on the 2-norm of the residual vector r defined in Eq. 6.5.

As in the case of EPS, in NEP the number of iterations carried out by the solver can be determined with `NEPGetIterationNumber`, and the tolerance and maximum number of iterations can be set with `NEPSetTolerances`. Also, convergence can be monitored with either textual monitors `-nep_monitor`, `-nep_monitor_all`, `-nep_monitor_conv`, or graphical monitors `-nep_monitor_lg`, `-nep_monitor_lg_all`. See §2.5.3 for additional details.

MFN: Matrix Function

Note: The contents of this chapter should be considered work in progress. Currently, the MFN object can be seen as a wrapper to a parallel implementation of the method available in EXPOKIT for matrix exponentials. This will be extended in future versions. Users interested in this functionality are encouraged to contact the authors.

The Matrix Function (MFN) solver object provides algorithms that compute the action of a matrix function on a given vector, without evaluating the matrix function itself. This is not an eigenvalue problem, but some methods rely on approximating eigenvalues (for instance with Krylov subspaces) and that is why we have this in SLEPC.

7.1 The Problem $f(A)v$

The need to evaluate a function $f(A) \in \mathbb{C}^{n \times n}$ of a matrix $A \in \mathbb{C}^{n \times n}$ arises in many applications. There are many methods to compute matrix functions, see for instance the survey by [Higham and Al-Mohy \[2010\]](#). Here, we focus on the case that A is large and sparse, or is available only as a matrix-vector product subroutine. In such cases, it is the action of $f(A)$ on a vector, $f(A)v$, that is required and not $f(A)$. For this, it is possible to adapt some of the methods used to approximate eigenvalues, such as those based on Krylov subspaces or on the concept of contour integral. The description below will be restricted to the case of Krylov methods.

In the sequel, we concentrate on the exponential function, which is one of the most demanded in applications, although the concepts are easily generalizable to other functions as well. Using

```

MFN      mfn;      /* MFN solver context */
Mat      A;       /* problem matrix      */
Vec      v, y;    /* right vector and solution */

5 MFNCreate( PETSC_COMM_WORLD, &mfn );
  MFNSetOperator( mfn, A );
  MFNSetFunction( mfn, SLEPC_FUNCTION_EXP );
  MFNSetFromOptions( mfn );
  MFNSolve( mfn, v, y );
10 MFNDestroy( mfn );

```

Figure 7.1: Example code for basic solution with MFN.

the Taylor series expansion of e^A , we have

$$y = e^A v = v + \frac{A}{1!} v + \frac{A^2}{2!} v + \dots, \quad (7.1)$$

so, in principle, the vector y can be approximated by an element of the Krylov subspace $\mathcal{K}_m(A, v)$ defined in (2.6). This is the basis of the method implemented in EXPOKIT [Sidje, 1998]. Let $AV_m = V_{m+1}H_m$ be an Arnoldi decomposition, where the columns of V_m form an orthogonal basis of the Krylov subspace, then the approximation can be computed as

$$\tilde{y} = \beta V_{m+1} \exp(H_m) e_1, \quad (7.2)$$

where $\beta = \|v\|_2$ and e_1 is the first coordinate vector. Hence, the problem of computing the exponential of a large matrix A of order n is reduced to computing the exponential of a small matrix H_m of order m . For the latter task, several methods are available. Currently, in SLEPc we compute it using the eigendecomposition $H_m = Q\Lambda Q^*$ whenever H_m is symmetric (Lanczos methods), as $\exp(H_m) = Q \operatorname{diag}(e^{\lambda_i}) Q^*$, or using a rational Padé method combined with scaling-and-squaring for the non-symmetric case. See [Higham and Al-Mohy, 2010] for details.

7.2 Basic Usage

The user interface of the MFN package is simpler than the interface of eigensolvers. In some ways, it is more similar to KSP, in the sense that the solver maps a vector v to a vector y .

Figure 7.1 shows a simple example with the basic steps for computing $y = f(A)v$. After creating the solver context with `MFNCreate`, the problem matrix has to be passed with `MFNSetOperator` and the function to compute $f(\cdot)$ must be specified with `MFNSetFunction` (it defaults to the matrix exponential). Then, a call to `MFNSolve` runs the solver on a given vector v , returning the computed result y . Finally, `MFNDestroy` is used to reclaim memory. We give a few more details below.

Method	MFNType	Options
		Database Name
Krylov solver	MFNKRYLOV	krylov

Table 7.1: List of solvers available in the MFN module.

Defining the Problem Defining the problem consists in specifying the matrix, A , and the function to compute, $f(\cdot)$. The problem matrix is provided with the following function

```
MFNSetOperator(MFN mfn, Mat A);
```

where A should be a square matrix, stored in any allowed PETSc format including the matrix-free mechanism (see §8.2). The function is set with

```
MFNSetFunction(MFN mfn, SlepcFunction fun);
```

where currently fun can only take the value `SLEPC_FUNCTION_EXP`.

MFN also allows the user to set a scaling factor for the argument of the function, that is, the actual expression computed by the solver is $y = f(\alpha A)v$. This can be used for instance for the exponential when used in the context of ODE integration, $y = e^{tA}v$, where t represents the elapsed time. The scaling factor can be set with

```
MFNSetScaleFactor(MFN mfn, PetscScalar alpha);
```

or with `-mfn_scale <alpha>`.

In MFN it makes no sense to specify the number of eigenvalues. However, there is a related operation that allows the user to specify the size of the subspace that will be used internally by the solver (`ncv`, the number of column vectors of the basis):

```
MFNSetDimensions(EPS eps, PetscInt ncv);
```

This parameter can also be set at run time with the option `-mfn_ncv`.

Selecting the Solver The methods available in MFN are shown in Table 7.1. The solution method can be specified procedurally with

```
MFNSetType(MFN mfn, MFNType method);
```

or via the options database command `-mfn_type` followed by the method name (see Table 7.1).

Accuracy and Monitors. Currently, there is no way of assessing the accuracy of the computed solution. The user can provide a tolerance and maximum number of iterations with `MFNSetTolerances`, but there is no guarantee that an analogue of the residual is below the tolerance.

After the solver has finished, the number of performed (outer) iterations can be obtained with `MFNGetIterationNumber`. There are also monitors that display the (time) evolution of the solver (not the error), which can be activated with command-line keys `-mfn_monitor`, or `-mfn_monitor_lg`. See §2.5.3 for additional details.

Additional Information

This chapter contains miscellaneous information as a complement to the previous chapters, which can be regarded as less important.

8.1 Supported PETSc Features

SLEPc relies on PETSc for all the features that are not directly related to eigenvalue problems. All the functionality associated to vectors and matrices as well as linear systems of equations is provided by PETSc. Also, low level details are inherited directly from PETSc. In particular, the parallelism within SLEPc methods is handled completely by PETSc's vector and matrix modules.

SLEPc mainly contains high level objects, as depicted in Figure 1.1. These object classes have been designed and implemented following the philosophy of other high level objects in PETSc. In this way, SLEPc benefits from a number of PETSc's good properties such as the following (see PETSc users guide for details):

- Portability and scalability in a wide range of platforms. Different architecture builds can coexist in the same installation. Where available, shared libraries are used to reduce disk space of executable files.
- Support for profiling of programs:
 - Display performance statistics with `-log_summary`, including also SLEPc's objects. The collected data are *flops*, memory usage and execution times as well as information about parallel performance, for individual subroutines and the possibility of user-defined stages.
 - Event logging, including user-defined events.

- Direct wall-clock timing with `PetscTime`.
- Display detailed profile information and trace of events.
- Convergence monitoring, both textual and graphical.
- Support for debugging of programs:
 - Debugger startup and attachment of parallel processes.
 - Automatic generation of back-traces of the call stack.
 - Detection of memory leaks.
- A number of viewers for visualization of data, including built-in graphics capabilities that allow for sparse pattern visualization, graphic convergence monitoring, operator’s spectrum visualization and other user-defined operations.
- Easy handling of runtime options.
- Support for Fortran programming, including modules, interfaces and data types in Fortran 90. See §8.7 for an example program in Fortran 77.

8.2 Supported Matrix Types

Methods implemented in `EPS` merely require vector operations and matrix-vector products. In `PETSc`, mathematical objects such as vectors and matrices have an interface that is independent of the underlying data structures. `SLEPC` manipulates vectors and matrices via this interface and, therefore, it can be used with any of the matrix representations provided by `PETSc`, including dense, sparse, and symmetric formats, either sequential or parallel.

The above statement must be reconsidered when using `EPS` in combination with `ST`. As explained in chapter 3, in many cases the operator associated to a spectral transformation not only consists in pure matrix-vector products but also other operations may be required as well, most notably a linear system solve (see Table 3.2). In this case, the limitation is that there must be support for the requested operation for the selected matrix representation. For instance, if one wants to use `cholesky` for the solution of the linear systems, then it may be necessary to work with a symmetric matrix format such as `MATSBAIJ`.

Shell Matrices. In many applications, the matrices that define the eigenvalue problem are not available explicitly. Instead, the user knows a way of applying these matrices to a vector.

An intermediate case is when the matrices have some block structure and the different blocks are stored separately. There are numerous situations in which this occurs, such as the discretization of equations with a mixed finite-element scheme. An example is the eigenproblem arising in the stability analysis associated with Stokes problems,

$$\begin{bmatrix} A & C \\ C^* & 0 \end{bmatrix} \begin{bmatrix} x \\ p \end{bmatrix} = \lambda \begin{bmatrix} B & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ p \end{bmatrix}, \quad (8.1)$$

where x and p denote the velocity and pressure fields. Similar formulations also appear in many other situations.

Many of these problems can be solved by reformulating them as a reduced-order standard or generalized eigensystem, in which the matrices are equal to certain operations of the blocks. These matrices are not computed explicitly to avoid losing sparsity.

All these cases can be easily handled in SLEPc by means of shell matrices. These are matrices that do not require explicit storage of the matrix entries. Instead, the user must provide subroutines for all the necessary matrix operations, typically only the application of the linear operator to a vector.

Shell matrices, also called matrix-free matrices, are created in PETSc with the command `MatCreateShell`. Then, the function `MatShellSetOperation` is used to provide any user-defined shell matrix operations (see the PETSc documentation for additional details). Several examples are available in SLEPc that illustrate how to solve a matrix-free eigenvalue problem.

In the simplest case, defining matrix-vector product operations (`MATOP_MULT`) is enough for using EPS with shell matrices. However, in the case of generalized problems, if matrix B is also a shell matrix then it may be necessary to define other operations in order to be able to solve the linear system successfully, for example `MATOP_GET_DIAGONAL` to use an iterative linear solver with Jacobi preconditioning. On the other hand, if the shift-and-invert `ST` is to be used, then in addition it may also be necessary to define `MATOP_SHIFT` or `MATOP_AXPY` (see §3.4.2 for discussion).

In the case of SVD, both A and A^* are required to solve the problem. So when computing the SVD, the shell matrix needs to have the `MATOP_MULT_TRANSPOSE` operation (or `MATOP_MULT_HERMITIAN_TRANSPOSE` in the case of complex scalars) in addition to `MATOP_MULT`. Alternatively, if A^* is to be built explicitly, `MATOP_TRANSPOSE` is then the required operation. For details, see the manual page for `SVDSetTransposeMode`.

8.3 GPU Computing

Experimental support for graphics processor unit (GPU) computing is included since SLEPc 3.2. This is related to the previous section because GPU support in PETSc is based on using special types of `Mat` and `Vec`. Currently, GPU support in SLEPc has been tested only in the Krylov-Schur EPS solver, although it may work in other solvers as well. Regarding PETSc, all iterative linear solvers are prepared to run on the GPU, but this is not the case for direct solvers and preconditioners (see PETSc documentation for details). The user must not expect a spectacular performance boost, but in general moderate gains can be achieved by running the eigensolver on the GPU instead of the CPU (in some cases a 10-fold improvement).

PETSc's GPU support currently relies on NVIDIA CUDA Toolkit 4.0¹ (and later), that provides a C/C++ compiler with CUDA extensions and the Thrust library, together with the Cusp library², that implements sparse linear algebra and graph computations on CUDA

¹<http://developer.nvidia.com/cuda>

²<http://code.google.com/p/cusp-library>

based on Thrust data structures. For instance, to configure PETSc with GPU support in single precision arithmetic use the following options:

```
$ ./configure --with-precision=single --with-cuda --with-thrust
--with-cusp --with-cusp-dir=/path/to/cusp-library
```

VECCUSP and MATAIJCUSP are currently the mechanism in PETSc to run a computation on the GPU. VECCUSP is a special type of `Vec` whose array is mirrored in the GPU (and similarly for MATAIJCUSP). PETSc takes care of keeping memory coherence between the two copies of the array, and performs the computation on the GPU when possible, trying to avoid unnecessary copies between the host and the device. For maximum efficiency, the user has to make sure that all vectors and matrices are of these types. If they are created in the standard way (`VecCreate` plus `VecSetFromOptions`) then it is sufficient to run the program with

```
$ ./program -vec_type cusp -mat_type aijcusp
```

8.4 Extending SLEPc

Shell matrices, presented in §8.2, are a simple mechanism of extensibility, in the sense that the package is extended with new user-defined matrix objects. Once the new matrix has been defined, it can be used by SLEPc in the same way as the rest of the matrices as long as the required operations are provided.

A similar mechanism is available in SLEPc also for extending the system incorporating new spectral transformations (ST). This is done by using the STSHELL spectral transformation type, in a similar way as shell matrices or shell preconditioners. In this case, the user defines how the operator is applied to a vector and optionally how the computed eigenvalues are transformed back to the solution of the original problem (see §8.4 for details). This tool is intended for simple spectral transformations. For more sophisticated transformations, the user should register a new ST type (see below).

The function

```
STShellSetApply(ST,PetscErrorCode*)(ST,Vec,Vec);
```

has to be invoked after the creation of the ST object in order to provide a routine that applies the operator to a vector. And the function

```
STShellSetBackTransform(ST,PetscErrorCode*)(ST,PetscInt,PetscScalar*,PetscScalar*));
```

can be used optionally to specify the routine for the back-transformation of eigenvalues. The two functions provided by the user can make use of any required user-defined information via a context that can be retrieved with `STShellGetContext`. An example program is provided in the SLEPc distribution in order to illustrate the use of shell transformations.

SLEPc further supports extensibility by allowing application programmers to code their own subroutines for unimplemented features such as new eigensolvers or new spectral transformations. It is possible to register these new methods to the system and use them as the rest of

standard subroutines. For example, to implement a variant of the Subspace Iteration method, one could copy the SLEPc code associated to the `subspace` solver, modify it and register a new EPS type with the following line of code

```
EPSRegister("newspace",EPSCreate_NEWSUB);
```

After this call, the new solver could be used in the same way as the rest of SLEPc solvers:

```
$ ./program -eps_type newspace
```

A similar mechanism is available for registering new types of the other classes.

8.5 Directory Structure

The directory structure of the SLEPc software is very similar to that in PETSc. The root directory of SLEPc contains the following directories:

`bin` - Directory containing useful scripts. In particular, the Matlab interface is located here.

`conf` - Directory containing the base SLEPc makefile, to be included in application makefiles.

`config` - SLEPc configuration scripts.

`docs` - All documentation for SLEPc, including this manual. The subdirectory `manualpages` contains the on-line manual pages of each SLEPc routine.

`include` - All include files for SLEPc. The following subdirectories exist:

`finclude` - include files for Fortran programmers.

`slepc-private` - include files containing implementation details, for developer use only.

`shared` - Data files used by some examples.

`src` - The source code for all SLEPc components, which currently includes:

`sys` - general system-related routines.

`eps` - eigenvalue problem solver.

`st` - spectral transformation.

`svd` - singular value decomposition solver.

`qep` - quadratic eigenvalue problem solver.

`nep` - nonlinear eigenvalue problem solver.

`mfn` - matrix function.

`fn` - mathematical function, used in definition of nonlinear eigenproblems.

`ip` - inner product, for developer use only.

`ds` - direct solver (or dense system), for developer use only.

`vec` - custom vector implementation, for developer use only.

`$PETSC_ARCH` - For each value of `PETSC_ARCH`, a directory exists containing files generated during installation of that particular configuration. The following subdirectories exist:

`lib` - all the generated libraries.

`conf` - configuration parameters and log files.

`include` - automatically generated include files, such as Fortran 90 `*.mod` files.

Each SLEPC source code component directory has the following subdirectories:

`interface` - The calling sequences for the abstract interface to the components. Code here does not know about particular implementations.

`impls` - Source code for one or more implementations.

`examples` - Example programs, classified in:

`tutorials` - examples intended for learning to use SLEPC.

`tests` - examples used by testing scripts.

8.6 Wrappers to External Libraries

SLEPC interfaces to several external libraries for the solution of eigenvalue problems. This section provides a short description of each of these packages as well as some hints for using them with SLEPC, including pointers to the respective websites from which the software can be downloaded. The description may also include method-specific parameters, that can be set in the same way as other SLEPC options, either procedurally or via the command-line.

In order to use SLEPC together with an external library such as ARPACK, one needs to do the following.

1. Install the external software, with the same compilers and MPI that will be used for PETSc/SLEPC.
2. Enable the utilization of the external software from SLEPC by specifying configure options as explained in §1.2.2.
3. Build the SLEPC libraries.
4. Use the runtime option `-eps_type <type>` to select the solver.

Exceptions to the above rule are LAPACK, which should be enabled during PETSc's configuration, and BLOPEX, that must be installed with `--download-blopex` in SLEPC's configure.

LAPACK

References. [Anderson *et al.*, 1992].

Website. <http://www.netlib.org/lapack>.

Version. 3.0 or later.

Summary. LAPACK (Linear Algebra PACKage) is a software package for the solution of many different dense linear algebra problems, including various types of eigenvalue problems and singular value decompositions.

SLEPC explicitly creates the operator matrix in dense form and then the appropriate LAPACK driver routine is invoked. Therefore, this interface should be used only for testing and validation purposes and not in a production code. The operator matrix is created by applying the operator to the columns of the identity matrix.

Installation. The SLEPC interface to LAPACK can be used directly. If SLEPC's configure script complains about missing LAPACK functions, then configure PETSC with option `--download-f2cblaslapack`.

ARPACK

References. [Lehoucq *et al.*, 1998], [Maschhoff and Sorensen, 1996].

Website. <http://www.caam.rice.edu/software/ARPACK>.

Version. Release 2 (plus patches).

Summary. ARPACK (ARnoldi PACKage) is a software package for the computation of a few eigenvalues and corresponding eigenvectors of a general $n \times n$ matrix A . It is most appropriate for large sparse or structured matrices, where structured means that a matrix-vector product $w \leftarrow Av$ requires order n rather than the usual order n^2 floating point operations.

ARPACK is based upon an algorithmic variant of the Arnoldi process called the Implicitly Restarted Arnoldi Method (IRAM). When the matrix A is symmetric it reduces to a variant of the Lanczos process called the Implicitly Restarted Lanczos Method (IRLM). These variants may be viewed as a synthesis of the Arnoldi/Lanczos process with the Implicitly Shifted QR technique that is suitable for large scale problems.

It can be used for standard and generalized eigenvalue problems, both in real and complex arithmetic. It is implemented in Fortran 77 and it is based on the reverse communication interface. A parallel version, PARPACK, is available with support for both MPI and BLACS.

Installation. First of all, unpack `arpack96.tar.gz` and also the patch file `patch.tar.gz`. If you plan to use the parallel version, extract also the contents of the file `parpack96.tar.gz` together with the patches `ppatch.tar.gz` (make sure you delete any `mpif.h` files that could exist in the directory tree). After setting all the directories, modify the `ARmake.inc` file and then compile the software with `make all`. It is recommended that ARPACK is

installed with its own LAPACK version since it may give unexpected results with more recent versions of LAPACK.

It is possible to configure SLEPC with the serial version of ARPACK. For this, you have to configure PETSc with the option `--with-mpi=0`.

PRIMME

References. [Stathopoulos and McCombs, 2010].

Website. <http://www.cs.wm.edu/~andreas/software>.

Version. 1.1.

Summary. PRIMME (PReconditioned Iterative MultiMethod Eigensolver) is a C library for finding a number of eigenvalues and their corresponding eigenvectors of a real symmetric (or complex Hermitian) matrix. This library provides a multimethod eigensolver, based on Davidson/Jacobi-Davidson. Particular methods include GD+1, JDQMR, and LOBPCG. It supports preconditioning as well as the computation of interior eigenvalues.

Installation. Type `make lib` after customizing the file `Make_flags` appropriately.

Specific options. Since PRIMME contains preconditioned solvers, the SLEPC interface uses STPRECOND, as described in 3.3.5.

The SLEPC interface to this package allows the user to specify the maximum allowed block size with the function `EPSPRIMMSEtBlockSize` or at run time with the option `-eps_primme_block_size <size>`.

For changing the particular algorithm within PRIMME, use the function `EPSPRIMMSEtMethod`. Other options related to the method are the use of preconditioning (with function `EPSPRIMMSEtPrecond`) and the restarting strategy (`EPSPRIMMSEtRestart`).

BLZPACK

References. [Marques, 1995].

Website. <http://crd.lbl.gov/~osni/#Software>.

Version. 04/00.

Summary. BLZPACK (Block LancZos PACKage) is a standard Fortran 77 implementation of the block Lanczos algorithm intended for the solution of the standard eigenvalue problem $Ax = \mu x$ or the generalized eigenvalue problem $Ax = \mu Bx$, where A and B are real, sparse symmetric matrices. The development of this eigensolver was motivated by the need to solve large, sparse, generalized problems from free vibration analysis in structural engineering. Several upgrades were performed afterwards aiming at the solution of eigenvalue problems from a wider range of applications.

BLZPACK uses a combination of partial and selective re-orthogonalization strategies. It can be run in either sequential or parallel mode, by means of MPI or PVM interfaces, and it uses the reverse communication strategy.

Installation. For the compilation of the `libblzpack.a` library, first check the appropriate architecture file in the directory `sys/MACROS` and then type `creator -mpi`.

Specific options. The SLEPC interface to this package allows the user to specify the block size with the function `EPSBlzpackSetBlockSize` or at run time with the option `-eps_blzpack_block_size <size>`. Also, the function `EPSBlzpackSetNSteps` can be used to set the maximum number of steps per run (also with `-eps_blzpack_nsteps`).

TRLAN

References. [Wu and Simon, 2000].

Website. <http://crd.lbl.gov/~kewu/trlan.html>.

Version. 201009.

Summary. This package provides a Fortran 90 implementation of the dynamic thick-restart Lanczos algorithm. This is a specialized version of Lanczos that targets only the case in which one wants both eigenvalues and eigenvectors of a large real symmetric eigenvalue problem that cannot use the shift-and-invert scheme. In this case the standard non-restarted Lanczos algorithm requires to store a large number of Lanczos vectors, what can cause storage problems and make each iteration of the method very expensive.

TRLAN requires the user to provide a matrix-vector multiplication routine. The parallel version uses MPI as the message passing layer.

Installation. To install this package, it is necessary to have access to a Fortran 90 compiler. The compiler name and the options used are specified in the file called `Make.inc`. To generate the library, type `make plib` in the `TRLan` directory.

BLOPEX

References. [Knyazev *et al.*, 2007].

Website. <http://code.google.com/p/blopex>.

Summary. BLOPEX is a package that implements the Locally Optimal Block Preconditioned Conjugate Gradient (LOBPCG) method for computing several extreme eigenpairs of symmetric positive generalized eigenproblems. Numerical comparisons suggest that this method is a genuine analog for eigenproblems of the standard preconditioned conjugate gradient method for symmetric linear systems.

Installation. In order to use BLOPEX from SLEPC, it necessary to install it during SLEPC's configuration: `./configure --download-blopex`.

Specific options. Since BLOPEX contains preconditioned solvers, the SLEPC interface uses `STPRECOND`, as described in 3.3.5.

FEAST

References. [Polizzi, 2009].

Website. <http://www.ecs.umass.edu/~polizzi/feast>.

Summary. FEAST is a numerical library for solving the standard or generalized symmetric eigenvalue problem, and obtaining all the eigenvalues and eigenvectors within a given search interval. It is based on an innovative fast and stable numerical algorithm which deviates fundamentally from the traditional Krylov subspace based iterations or Davidson-Jacobi techniques. The FEAST algorithm takes its inspiration from the density-matrix representation and contour integration technique in quantum mechanics.

Specific options. The SLEPc interface to FEAST allows the user to specify the number of contour integration points with the function `EPSFEASTSetNumPoints` or at run time with the option `-eps_feast_num_points <n>`.

8.7 Fortran Interface

SLEPc provides an interface for Fortran 77 programmers, very much like PETSc. As in the case of PETSc, there are slight differences between the C and Fortran SLEPc interfaces, due to differences in Fortran syntax. For instance, the error checking variable is the final argument of all the routines in the Fortran interface, in contrast to the C convention of providing the error variable as the routine's return value.

The following code is a sample program written in Fortran 77. It is the Fortran equivalent of the program given in §1.4.1 and can be found in `#{SLEPC_DIR}/src/eps/examples/tutorials` (file `ex1f.F`, see also the Fortran 90 counterpart `ex1f90.F90`).

```

! -----
! SLEPc - Scalable Library for Eigenvalue Problem Computations
! Copyright (c) 2002-2011, Universitat Politecnica de Valencia, Spain
!
5 ! This file is part of SLEPc.
!
! SLEPc is free software: you can redistribute it and/or modify it under the
! terms of version 3 of the GNU Lesser General Public License as published by
! the Free Software Foundation.
10 !
! SLEPc is distributed in the hope that it will be useful, but WITHOUT ANY
! WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS
! FOR A PARTICULAR PURPOSE. See the GNU Lesser General Public License for
! more details.
15 !
! You should have received a copy of the GNU Lesser General Public License
! along with SLEPc. If not, see <http://www.gnu.org/licenses/>.
! -----
!
20 ! Program usage: mpirun -np n ex1f [-help] [-n <n>] [all SLEPc options]
!
! Description: Simple example that solves an eigensystem with the EPS object.
! The standard symmetric eigenvalue problem to be solved corresponds to the
! Laplacian operator in 1 dimension.
25 !

```

```

! The command line options are:
!   -n <n>, where <n> = number of grid points = matrix size
!
! -----
30 !
    program main
    implicit none

#include <finclude/petscsys.h>
35 #include <finclude/petscvec.h>
#include <finclude/petscmat.h>
#include <finclude/slepcsys.h>
#include <finclude/slepceps.h>

40 ! -----
!   Declarations
! -----
!
!   Variables:
45 !   A      operator matrix
!   eps    eigenproblem solver context

    Mat      A
    EPS      eps
50 EPSType   tname
    PetscReal tol, error
    PetscScalar kr, ki
    PetscInt  n, i, Istart, Iend
    PetscInt  nev, maxit, its, nconv
55 PetscInt  col(3)
    PetscInt  i1,i2,i3
    PetscMPIInt  rank
    PetscErrorCode ierr
    PetscBool  flg
60 PetscScalar  value(3)

! -----
!   Beginning of program
! -----
65
    call SlepcInitialize(PETSC_NULL_CHARACTER,ierr)
    call MPI_Comm_rank(PETSC_COMM_WORLD,rank,ierr)
    n = 30
    call PetscOptionsGetInt(PETSC_NULL_CHARACTER,'-n',n,flg,ierr)
70
    if (rank .eq. 0) then
        write(*,100) n
    endif
100 format ('1-D Laplacian Eigenproblem, n =',I3,' (Fortran)')
75
! -----
!   Compute the operator matrix that defines the eigensystem, Ax=kx
! -----

80
    call MatCreate(PETSC_COMM_WORLD,A,ierr)
    call MatSetSizes(A,PETSC_DECIDE,PETSC_DECIDE,n,n,ierr)
    call MatSetFromOptions(A,ierr)
    call MatSetUp(A,ierr)

85
    i1 = 1
    i2 = 2
    i3 = 3
    call MatGetOwnershipRange(A,Istart,Iend,ierr)

```

```

    if (Istart .eq. 0) then
90      i = 0
        col(1) = 0
        col(2) = 1
        value(1) = 2.0
        value(2) = -1.0
95      call MatSetValues(A,i1,i,i2,col,value,INSERT_VALUES,ierr)
        Istart = Istart+1
    endif
    if (Iend .eq. n) then
100     i = n-1
        col(1) = n-2
        col(2) = n-1
        value(1) = -1.0
        value(2) = 2.0
105     call MatSetValues(A,i1,i,i2,col,value,INSERT_VALUES,ierr)
        Iend = Iend-1
    endif
    value(1) = -1.0
    value(2) = 2.0
    value(3) = -1.0
110   do i=Istart,Iend-1
        col(1) = i-1
        col(2) = i
        col(3) = i+1
        call MatSetValues(A,i1,i,i3,col,value,INSERT_VALUES,ierr)
115   enddo

    call MatAssemblyBegin(A,MAT_FINAL_ASSEMBLY,ierr)
    call MatAssemblyEnd(A,MAT_FINAL_ASSEMBLY,ierr)

120 ! -----
!   Create the eigensolver and display info
!   -----
!
!   ** Create eigensolver context
125   call EPSCreate(PETSC_COMM_WORLD,eps,ierr)
!
!   ** Set operators. In this case, it is a standard eigenvalue problem
    call EPSSetOperators(eps,A,PETSC_NULL_OBJECT,ierr)
    call EPSSetProblemType(eps,EPS_HEP,ierr)
130 !
!   ** Set solver parameters at runtime
    call EPSSetFromOptions(eps,ierr)
!
! -----
135 !   Solve the eigensystem
!   -----

    call EPSSolve(eps,ierr)
    call EPSGetIterationNumber(eps,its,ierr)
140   if (rank .eq. 0) then
        write(*,110) its
    endif
110   format (' Number of iterations of the method:',I4)

145 !   ** Optional: Get some information from the solver and display it
    call EPSGetType(eps,tname,ierr)
    if (rank .eq. 0) then
        write(*,120) tname
    endif
150 120 format (' Solution method: ',A)
    call EPSGetDimensions(eps,nev,PETSC_NULL_INTEGER,
&
```

```

    & PETSC_NULL_INTEGER,ierr)
    if (rank .eq. 0) then
        write(*,130) nev
    endif
155
130 format (' Number of requested eigenvalues:',I2)
    call EPSGetTolerances(eps,tol,maxit,ierr)
    if (rank .eq. 0) then
        write(*,140) tol, maxit
160
140 format (' Stopping condition: tol=',1P,E10.4,', maxit=',I4)

! -----
!   Display solution and clean up
! -----
165

!   ** Get number of converged eigenpairs
    call EPSGetConverged(eps,nconv,ierr)
    if (rank .eq. 0) then
        write(*,150) nconv
170
    endif
150 format (' Number of converged eigenpairs:',I2/)

!   ** Display eigenvalues and relative errors
175
    if (nconv.gt.0) then
        if (rank .eq. 0) then
            write(*,*) '          k          ||Ax-kx||/||kx||'
            write(*,*) ' -----'
            endif
180
            do i=0,nconv-1
!           ** Get converged eigenpairs: i-th eigenvalue is stored in kr
!           ** (real part) and ki (imaginary part)
                call EPSGetEigenpair(eps,i,kr,ki,PETSC_NULL_OBJECT,
& PETSC_NULL_OBJECT,ierr)
185
!           ** Compute the relative error associated to each eigenpair
                call EPSComputeRelativeError(eps,i,error,ierr)
                if (rank .eq. 0) then
                    write(*,160) PetscRealPart(kr), error
190
                endif
160 format (1P,' ',E12.4,' ',E12.4)

            enddo
            if (rank .eq. 0) then
200
                write(*,*)
            endif
            endif

!   ** Free work space
    call EPSDestroy(eps,ierr)
    call MatDestroy(A,ierr)

    call SlepcFinalize(ierr)
    end
205

```

8.8 Matlab Interface

Since version 3.2, SLEPc includes an interface intended to make most of SLEPc's functionality available from Matlab. It is experimental and needs further development, so users planning to

use it seriously are recommended to contact the authors. Below are some guidelines for using this interface.

First of all, PETSc must have been configured with the Matlab interface enabled. This can be done as follows (check PETSc documentation for details):

```
$ ./configure --with-matlab --with-matlab-engine --with-shared-libraries
```

Once the PETSc and SLEPC libraries have been built, one has to set Matlab's path to point to the directories containing Matlab classes: `$SLEPC_DIR/bin/matlab/classes` and `$PETSC_DIR/bin/matlab/classes`. Below we show a simple Matlab example (included in SLEPC's distribution) that does this, and then solves a simple eigenproblem.

```
%%
%
% Solves a standard eigenvalue problem with SLEPc
% User creates directly a PETSc Mat
5 %

% -----
% SLEPc - Scalable Library for Eigenvalue Problem Computations
% Copyright (c) 2002-2013, Universitat Politecnica de Valencia, Spain
10 %
% This file is part of SLEPc.
%
% SLEPc is free software: you can redistribute it and/or modify it under the
% terms of version 3 of the GNU Lesser General Public License as published by
15 % the Free Software Foundation.
%
% SLEPc is distributed in the hope that it will be useful, but WITHOUT ANY
% WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS
% FOR A PARTICULAR PURPOSE. See the GNU Lesser General Public License for
20 % more details.
%
% You should have received a copy of the GNU Lesser General Public License
% along with SLEPc. If not, see <http://www.gnu.org/licenses/>.
% -----
25 %%
%% Set the Matlab path and initialize SLEPc
%
path(path, '../..')
30 if ~exist('PetscInitialize', 'file')
    PETSC_DIR = getenv('PETSC_DIR');
    if isempty(PETSC_DIR)
        error('Must set environment variable PETSC_DIR or add the appropriate dir to Matlab path')
    end
    path(path, [PETSC_DIR '/bin/matlab/classes'])
end
SlepInitialize({'-eps_monitor', '-malloc', '-malloc_debug', '-malloc_dump'});

%%
40 % Create a tridiagonal matrix (1-D Laplacian)
%
n = 130;
mat = PetscMat();
mat.SetType('seqaij');
45 mat.SetSizes(n,n,n,n);
mat.SetUp();
for i=1:n
    mat.SetValues(i,i,2.0);
```



```

end
50 for i=1:n-1
    mat.SetValues(i+1,i,-1.0);
    mat.SetValues(i,i+1,-1.0);
end
mat.AssemblyBegin(PetscMat.FINAL_ASSEMBLY);
55 mat.AssemblyEnd(PetscMat.FINAL_ASSEMBLY);

%%
% Create the eigensolver, pass the matrix and solve the problem
%
60 eps = SlepcEPS();
eps.SetType('krylovschur');
eps.SetOperators(mat);
eps.SetProblemType(SlepcEPS.HEP);
eps.SetWhichEigenpairs(SlepcEPS.SMALLEST_MAGNITUDE);
65 eps.SetFromOptions();
eps.Solve();
nconv = eps.GetConverged();
if nconv>0
    fprintf('          k          ||Ax-kx||/||kx||\n')
70 fprintf(' -----\n')
    for i=1:nconv
        [lambda,x] = eps.GetEigenpair(i);
        figure,plot(x)
        relerr = eps.ComputeRelativeError(i);
75 if isreal(lambda)
            fprintf(' %12f          %12g\n',lambda,relerr)
        else
            fprintf(' %6f%+6fj          %12g\n',real(lambda),imag(lambda),relerr)
        end
80 end
end

%%
% Free objects and shutdown SLEPc
85 %
mat.Destroy();
eps.Destroy();
SlepcFinalize();

```


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SLEPc Technical Reports (Note: these reports are available through the [SLEPc web site](#).)

- [STR-1] V. Hernández, J. E. Román, A. Tomás, V. Vidal. “Orthogonalization Routines in SLEPc.”
- [STR-2] V. Hernández, J. E. Román, A. Tomás, V. Vidal. “Single Vector Iteration Methods in SLEPc.”
- [STR-3] V. Hernández, J. E. Román, A. Tomás, V. Vidal. “Subspace Iteration in SLEPc.”
- [STR-4] V. Hernández, J. E. Román, A. Tomás, V. Vidal. “Arnoldi Methods in SLEPc.”
- [STR-5] V. Hernández, J. E. Román, A. Tomás, V. Vidal. “Lanczos Methods in SLEPc.”
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- [STR-7] V. Hernández, J. E. Román, A. Tomás, V. Vidal. “Krylov-Schur Methods in SLEPc.”
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