

User's Manual EigenExa Version 2.7

i) EigenExa Development Group
Large-scale Parallel Numerical Computing Technology Research Team
ii) Numerical Library development Workng Group
FS2020 Architecture Development Team

RIKEN Center for Computational Science¹²

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¹Corresponding author: Toshiyuki Imamura (imamura.toshiyuki@riken.jp)

²Contact e-mail address: the EigenExa developer team (EigenExa@ml.riken.jp)

Contents

1	Introduction	7
1.1	EigenExa and the history of development	7
1.2	Current implementation of EigenExa	7
1.3	License of use and Copyright	10
2	Getting started	13
2.1	Pre-requisite for EigenExa installation	13
2.2	Obtaining EigenExa	13
2.3	Compile and install procedure	13
3	Quick tutorial	17
3.1	Standard call	17
3.2	Communicator	18
3.3	Handling counter and index	19
3.4	Corporate with ScaLAPACK	21
4	API's	23
4.1	eigen_init	23
4.2	eigen_free	24
4.3	eigen_get_blacs_context	24
4.4	eigen_sx	24
4.5	eigen_s	25
4.6	eigen_get_version	26
4.7	eigen_show_version	27
4.8	eigen_get_matdims	27
4.9	eigen_memory_internal	27
4.10	eigen_get_comm	28
4.11	eigen_get_procs	28
4.12	eigen_get_id	29
4.13	eigen_loop_start	29
4.14	eigen_loop_end	30
4.15	eigen_loop_info	31
4.16	eigen_translate_l2g	32

4.17	<code>eigen_translate_g2l</code>	33
4.18	<code>eigen_owner_node</code>	34
4.19	<code>eigen_owner_index</code>	34
4.20	<code>eigen_convert_ID_xy2w</code>	35
4.21	<code>eigen_convert_ID_w2xy</code>	35
4.22	<code>KMATH_EIGEN_GEV</code>	36
5	Other Considerations	37
5.1	Regarding upper/lower compatibilities	37
5.2	Binding with other languages	37
5.3	Behavior on error occurrence	37
5.4	Shared library handling in versions 1.x	38
5.5	Known bugs and the best workaround	38
5.5.1	Numerical reproducibility in Intel compiler and Intel MPI	38
Appendices		
Appendix A	Algorithm overview	41
A.1	Introduction	41
A.2	Various approaches and related projects	41
A.3	<code>eigen_s</code>	42
A.4	<code>eigen_sx</code>	43
A.5	Differences between <code>eigen_s</code> and <code>eigen_sx</code>	45
A.6	Conclusion	46
Appendix B	Release notes	47
B.1	Version 2.7 (April 1, 2021)	47
B.2	Version 2.6 (November 1, 2020)	47
B.3	Version 2.5 (August 1, 2019)	47
B.4	Version 2.4b (August 20, 2018)	47
B.5	Version 2.3m (August 20, 2018)	48
B.6	Version 2.4p1 (May 25, 2017)	48
B.7	Version 2.4 (April 18, 2017)	48
B.8	Version 2.3k2 (April 12, 2017)	48
B.9	Version 2.3d (July 07, 2015)	48
B.10	Version 2.3c (April 23, 2015)	49
B.11	Version 2.3b (April 15, 2015)	49
B.12	Version 2.3a (April 14, 2015)	49
B.13	Version 2.3 (April 12, 2015)	49
B.14	Version 2.2d (March 20, 2015)	49
B.15	Version 2.2c (March 10, 2015)	50
B.16	Version 2.2b (October 30, 2014)	50
B.17	Version 2.2a (June 20, 2014)	50
B.18	Version 2.2 (April 10, 2014)	50

<i>CONTENTS</i>	5
B.19 Version 2.1a (Feb 23, 2014)	50
B.20 Version 2.1 (Feb 10, 2014)	51
B.21 Version 2.0 (Dec 13, 2013)	51
B.22 Version 1.3a (Sep 21, 2013)	51
B.23 Version 1.3 (Sep 20, 2013)	51
B.24 Version 1.2 (Sep 17, 2013)	51
B.25 Version 1.1 (Aug 30, 2013)	51
B.26 Version 1.0 (Aug 1, 2013)	52
Acknowledgements	53
References	55

Chapter 1

Introduction

1.1 EigenExa and the history of development

EigenExa is a high-performance eigenvalue solver. The history of the EigenExa family is beyond a decade and traceable back to EigenES (a codename but not the official name), which was developed on the world's top-ranked supercomputer, Earth Simulator [1]. The result of EigenES was appreciated in the challenging computational material simulation field, and the authors group was nominated for a Gordon Bell Prize at SC 2006 and it today continues to serve as an eigenvalue solver on large-scale PC clusters [2]. This led to the initiation of EigenK [3, 4] development around 2008.

The EigenK library became the immediate predecessor of EigenExa, and in August 2013, EigenK was renamed EigenExa and public release was begun, following the official launch of the K computer [5, 6] available to the public. EigenExa development still continues, with the underlying objective being to achieve an eigenvalue library scalable to operate on future post-petascale (“exa” ($= 10^{15}$) or “extreme”) computer systems.

In the supercomputer “Fugaku” project [7], which has been conducted by Riken Center for Computational Science (R-CCS) since 2014, EigenExa is thought to be a core part of the numerical calculation library as the system software. The R&D and maintenance of EigenExa have been carried out in collaboration with the Large-scale Parallel Numerical Technology team and the FS2020 Project Architecture Development team for the supercomputer “Fugaku”.

1.2 Current implementation of EigenExa

As the same as the previous releases (version 2.3c, and 2.4b), the simplest function of computing all eigenpairs (eigenvalues paired with their respective eigenvectors) for both standard and generalized eigenvalue problems. As reported elsewhere [2, 3, 4], EigenExa applies both classical and advanced algorithms in the same basic manner as EigenK, and thereby reduces the required computational time for diagonalization. We analyzed that one of the challenges in the development is the hardware imbalance due to the slowing down of the network performance of the supercomputer after the K computer, while the processor

performance has improved accordingly. In fact, communication is the biggest bottleneck in the development of highly parallelized computers, even for recent small-scale supercomputers. It has been recognized even before the development of the Fugaku scale that it cannot be ignored.

In this release (the latest version 2.7 published for the public use on the supercomputer Fugaku), we apply a communication avoidance technique to the householder tridiagonalization together with [15], new process mapping for the 'load balance' of the divide and conquer method. These techniques have made a significant contribution to performance improvement in highly parallel environments.

Since its development has been initiated, we have taken advantage of various parallel programming languages and libraries, encompassing MPI, OpenMP, high-performance BLAS, and SIMD vectorized Fortran90 compiler techniques. On the K computer and its successor, Fugaku, EigenExa is expected to open a promised way for high performance computing through the multiple simultaneous functions characterized by the following.

1. Inter-node parallelism in distributed memory architecture, by MPI
2. Parallelism in shared-memory parallel computers and multicore processors, by OpenMP
3. High parallelism utilizing BLAS highly optimized by vendors
4. SIMD or coarse-grained parallelism utilizing vendor-provided high-performance compilers

The beneficial features of Fortran90 are also actively incorporated into EigenExa. The API of EigenExa is more flexible than that of libraries implemented in Fortran77, and it provides a user-friendly interface, based on modular interfaces and optional parameters. Although data distribution is limited to two-dimensional cyclic decomposition, the processor map can be specified in almost any arbitrary configuration. Compatibility and consistency with the existing numerical computation libraries are guaranteed if the data redistribution function provided by ScaLAPACK is used. Furthermore, EigenExa offers user specification (or omission) for heightened performance, such as block parameters that strongly affect execution performance.

In terms of the library itself's parallel performance, it yields heightened performance by reducing the communication overhead, and it has been shown that in most cases, EigenExa outperforms EigenK, ScaLAPACK, and others of the state-of-arts-class numerical libraries [4].

Today, EigenExa works on many HPC platforms, including the K computer, the supercomputer Fugaku, and the Fujitsu PRIMEHPC commercial variant, various cluster computers using Intel x86 or AMD64 processors, IBM Blue/Gene Q systems, and the NEC vector computer SX series systems. Furthermore, several reports on EigenExa have been presented at scientific conferences[8, 9, 10, 11, 12, 13, 14, 15, 16, 17], so if interested in the internal implementation, algorithms, and preliminary performance benchmark, the authors hope that the readers refer to them.

This user's manual for EigenExa version 2.7 covers almost the whole spectrum of EigenExa, from installation to actual use, with particular consideration given to installation and compiling, a quick tutorial, the API list, and compatibility with EigenExa 2.3c or prior. It is written and provided with all EigenExa team developers' hope that it will assist many users in achieving efficient parallel simulations.

1.3 License of use and Copyright

Permission to use EigenExa is granted on the basis of the BSD 2-Clause License (found in LICENCE.txt in the library).

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[LAPACK 3.4.2]

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[ScaLAPACK 2.0.2]

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Chapter 2

Getting started

2.1 Pre-requisite for EigenExa installation

Users need the following software packages to compile the EigenExa library. BLAS, LAPACK, ScaLAPACK. Additionally, MPI must be installed on the system prior to compiling EigenExa. To present, it has been confirmed that EigenExa can be compiled with the following libraries.

- BLAS Intel MKL, GotoBLAS, OpenBLAS, ATLAS
Fujitsu SSL II, IBM ESSL, NEC MathKeisan
- LAPACK Version 3.4.0 or later
- ScaLAPACK Version 1.8.0 or later
- MPI MPICH2 version 1.5 or later, MPICH version 3.0.2 or later
OpenMPI version 1.6.4 or later,
vendor-provided MPI's such as
Intel MPI, Fujitsu MPI, and MPI/SX
- Compilers Fortran90(or later), and C compiler.

2.2 Obtaining EigenExa

All available information on EigenExa can be obtained at the following URL.

<https://www.r-ccs.riken.jp/labs/lpnctrtr/projects/eigenexa/index.html>

Tarball distribution is also performed via this URL. Future planning is in progress for provision of further information on EigenExa. This manual describes the work after downloading EigenExa-2.7.

2.3 Compile and install procedure

Several steps are necessary to compile the EigenExa library. Proceed as described in the following installation guideline.

Decompression and extraction First, unpack the tarball on the working directory and then move to the EigenExa-2.7 directory

```
% tar zxvf EigenExa-2.7.tgz
% cd EigenExa-2.7
```

Environment setting Next, run the configure script to generate Makefile or other settings automatically based on user's system environment.

```
% ./configure
```

BLAS, LAPACK, and ScaLAPACK are stored in several different directories on each system, and you may have to choose the appropriate one from the several libraries. In that case, you can set the following environment variables appropriately. The available options of the configure script can be found in `./configure --help`.

- FC fortran compiler for MPI (for example, mpif90)
- CC C compiler for MPI (for example, mpicc)
- LAPACK_PATH The directory path info for LAPACKs
- LAPACK_LIBS The library info for linking LAPACKs

If the configure script doesn't work correctly, it may be due to a difference in the software version used in the script. You should begin by executing the cleanup script and the bootstrap script and then recreate the configure script as follows.

```
% ./cleanup
% ./bootstrap
```

make Third, run make. As a result, the static library `libEigenExa.a` and the shared library `libEigenExa.so` are created.

```
% make
```

install Finally, copy the library itself, `libEigenExa.a` (in the case of shared library, `libEigenExa.so`) and the fortran modules (`eigen_libs_mod.mod`, `eigen_blacs_mod.mod`, and `comm_mod.mod`) to the installation directory.

```
% make prefix=(installation directory) install
```

To install manually, e.g. into `/usr/local/lib`, do the following (a backslash at the end of the line (`'\'`) implies a continuation line and is not necessary for the actual input).

```
% cp libEigenExa.a libEigenExa.so eigen_libs_mod.mod eigen_blacs_mod.mod \
comm_mod.mod /usr/local/lib/
```

Generalized eigenvalue computation driver routine Until the previous version 2.4, the generalized eigenvalue driver routine `KMATH_EIGEN_GEV` had to be compiled separately, but since version 2.6, it is imported into `EigenExa`. In short, once you make it, the driver module `KMATH_EIGEN_GEV.o` for generalized eigenvalues is included in `libEigenExa.a` and `libEigenExa.so`, which enables the generalized eigenvalue calculation at program link time.

Chapter 3

Quick tutorial

3.1 Standard call

The standard benchmark code can be obtained by moving to the working directory and executing 'make benchmark'. The source code components 'main2.F' and 'Makefile' should be useful for code creation. The kernel of main2.f is as follows.

```
main2.F
use MPI
use eigen_libs
...
call MPI_Init_thread( MPI_THREAD_MULTIPLE, i, ierr )
call eigen_init( )

N=10000; mtype=0

call eigen_get_matdims( N, nm, ny )
allocate ( A(nm,ny), Z(nm,ny), w(N) )
call mat_set( N, a, nm, mtype )
call eigen_sx( N, N, a, nm, w, z, nm, m_forward=32, m_backward=128 )
deallocate ( A, Z, w )
...
call eigen_free( )
call MPI_Finalize( ierr )
end
```

The above code only shows a skeletal part and does not actually work, but it is enough to see the typical flow from initialization, array allocation, eigenvalue calculation, to termination procedure.

3.2 Communicator

In the above example, the initialization function `eigen_init()` is invoked without an optional parameter type call. The user can specify to `eigen_init()` the process group, of the form `comm=XXX`, as a communicator to perform the eigenvalue calculation. For example, if you execute eigenvalue calculation in parallel with multiple groups, you can simply pass the communicator created by `MPI_Comm_split()` and so on. Note that `eigen_init()` includes a collective operation and must be called simultaneously by all the processes belonging to the communicator.

Since a different communicator can be specified for each process, a process not participating in the eigenvalue calculation can have `MPI_COMM_NULL` specified for `eigen_init()`, thus having the call skipped for the eigenvalue driver `eigen_sx()` itself. In short, it is possible to perform simultaneous execution of various operations other than `eigen_sx()`, of course, including `eigen_sx()`.

MPI_Comm_split and MPI_COMM_NULL

```

color = 0; key = my_rank / 4
call MPI_Comm_split( MPI_COMM_WORLD, color, key, comm_new, ierr )
if ( my_rank < 16 ) then
    comm = comm_new
else if ( my_rank < 32 ) then
    comm = MPI_COMM_SELF
else
    comm = MPI_COMM_NULL
endif
call eigen_init( comm )
if ( comm /= MPI_COMM_NULL ) then
    call eigen_sx( .... )
else
    ... (other statements,
        In the specification, eigen_sx returns immediately)
endif

```

In EigenExa, processes belonging to a communicator specified by `eigen_init()` are deployed on a two-dimensional process grid. EigenExa is designed to reduce the amount of communication possible by adopting a square-shaped process grid. EigenExa has been developed to enhance user convenience so that the two-dimensional Cartesian adopted by MPI can be specified as `comm`. In principle, if the geometry of the Cartesian is two-dimensional, EigenExa can be used to compute arbitrary process configurations by calling EigenExa, which can be combined with several types of communicators to perform complex parallel processing. In addition, because the Cartesian process grid is essentially Row-major, the Cartesian process is prioritized in the event of a conflict with `order='C'` specification. Note that for historical reasons, the default process grid of EigenExa is Column-Major.

The generation of matrix data is performed in `mat_set()`, which is called just before `eigen_sx()`. The matrix data are distributed on the specified two-dimensional process grid in the two-dimensional cyclic division style and are stored in each process as a local array. Because only some of the data are stored for each process, a rule for transformation between global and local indices is required when matrix elements are accessed.

3.3 Handling counter and index

The following program is an excerpt from `mat_set()` and is presented to compare the program for generation of a Frank matrix with a global counter loop structure and the same but translated to local counter loops.

matset(before parallelization) —————

```
! Global loop program to compute a Frank matrix
do i = 1, n
  do j = 1, n
    a(j, i) = DBLE(n+1-Max(n+1-i,n+1-j))
  end do
end do
```

↓↓↓↓↓↓

matset(after parallelization) —————

```
! Translated local loop program to compute a Frank matrix
use MPI
use eigen_libs

call eigen_loop_info( j_2, j_3, 1, n, 'X' )
call eigen_loop_info( i_2, i_3, 1, n, 'Y' )

do i_1 = i_2, i_3
  i = eigen_translate_l2g( i_1, 'Y' )
  do j_1 = j_2, j_3
    j = eigen_translate_l2g( j_1, 'X' )
    a(j_1, i_1) = DBLE(n+1-Max(n+1-i,n+1-j))
  end do
end do
```

```

matset(after parallelization using 2.4 prior)

! Translated local loop program to compute a Frank matrix
use MPI
use eigen_libs

call eigen_get_procs( nnod, x_nnod, y_nnod )
call eigen_get_id    ( inod, x_inod, y_inod )

j_2 = eigen_loop_start( 1, x_nnod, x_inod )
j_3 = eigen_loop_end  ( n, x_nnod, x_inod )
i_2 = eigen_loop_start( 1, y_nnod, y_inod )
i_3 = eigen_loop_end  ( n, y_nnod, y_inod )

do i_1 = i_2, i_3
  i = eigen_translate_l2g( i_1, y_nnod, y_inod )
  do j_1 = j_2, j_3
    j = eigen_translate_l2g( j_1, x_nnod, x_inod )
    a(j_1, i_1) = DBLE(n+1-Max(n+1-i,n+1-j))
  end do
end do

```

The `eigen_loop_start()` and `eigen_loop_end()` are used to transform the loop range. The third and fourth parameters specify the global counter values, which present the initial and final values of the loop iteration; besides, the fifth parameter indicates a character that represents the direction of distribution (In the case of 2.4 prior, the second and third parameters specify the process number and process ID derived from the communicator, which shows the direction of distribution). In this manual, the correspondence is always [row] \rightarrow "x" and [column] \rightarrow "y" (in the case of the overall communicator for all the participating processes, the "x" and "y" portions are characterless). It is important to note that in EigenExa process IDs are managed as integers, starting with 1. The process ID obtained by the query function `eigen_get_id()`, therefore, differs from the MPI rank by 1, and the ID must be reduced by 1 in cases where the MPI rank is required.

In the above program, the local loop counter value is translated to the corresponding global counter value to be used, with `eigen_translate_l2g()` used for this translation. The second and third parameters should be specified like `eigen_loop_start()`, for example. Conversely, to convert the global counter value to the local counter value, `eigen_translate_g2l()` is used, with the proviso that if the global counter value is viewed as a loop value, then `eigen_translate_g2l()` returns the corresponding local counter value on the process that becomes the owner process (the process where the local counter value corresponding with the global counter value must be included in the loop), on which returns the same value regardless of whether the process calling the function is the owner process or not.

In knowing the owner process of a given global loop counter, a user can retrieve informa-

tion by calling `eigen_owner_node()` or `eigen_owner_index()`. The following programs illustrate their use, where the information is used for referring to or broadcasting particular matrix elements, for example, $A(i, j)$.

```
Broadcast
! Broadcast a(j,i)
i_1=eigen_owner_index( i, 'Y' )
j_1=eigen_owner_index( j, 'X' )
if ( i_1 > 0 .and . j_1 > 0 ) then
  v = a(j_1, i_1)
endif
i_0=eigen_owner_node( i, 'Y' )
j_0=eigen_owner_node( j, 'X' )
root=eigen_convert_ID_xy2w( j_0, i_0 )
call MPI_Bcast( v, 1, MPI_DOUBLE_PRECISION, root, TRD_COMM_WORLD, ierr )
```

3.4 Corporate with ScaLAPACK

Furthermore, when progressing to computation together with ScaLAPACK for personnel at advanced levels, the process grid context used by EigenExa should be obtained via the auxiliary function `eigen_get_blacs_context()`, referring to the `mtype=2` portion of the `mat_set()` function (the following shows the kernel of the `PDTRAN()` call that stores the matrix AS transpose in matrix A).

```
pdtran
! Cooperation with ScaLAPACK
NPROW = x_nnod; NPCOL = y_nnod

ICTXT = eigen_get_blacs_context( )
CALL DESCINIT( DESCA, n, n, 1, 1, 0, 0, ICTXT, nm, INFO )

! A <- AS^T
CALL PDTRAN( n, n, 1D0, as, 1, 1, DESCA, 1D0, a, 1, 1, DESCA )
```

When compiling and the use of `mpif90`, it is necessary to set the path (in most cases, the `-I` option) because of the need to access `eigen_libs_mod.mod` and other modules. To link the EigenExa library, it is also necessary to simultaneously link MPI, OpenMP, ScaLAPACK (if version 1.8 or earlier, then also BLACS), and so forth. In the Intel-compiler-based MPI case, the procedure is as follows (note that the library names around ScaLAPACK and BLAS vary with the environment).

```
% mpif90 -c a.f -fopenmp -I/usr/local/include -I/usr/local/lib
% mpif90 -o exe a.o -fopenmp -L/usr/local/lib -lEigenExa \
    -lscalapack -llapack -lblas
```

Chapter 4

API's

This section lists the functions in 'eigen_libs_mod.mod' that have been assigned a public attribute. The first three routines are the main drivers, and the others are utility functions. When the user specifies the required modules (basically, `eigen_libs_mod.mod`) by a `USE` statement, generic naming rules and parameters having optional attributes attached (written in *italics*) are available. The parameters attached with an optional attribute can be omitted and can also be specified by `TERM='variable' or 'constant value'` in the Fortran format form.

EigenExa is not a thread-safe implementation. Therefore, the following functions without a note against multi-threading must only be used outside the OpenMP 'OMP-regions'.

4.1 `eigen_init`

Initializes the functions of EigenExa. Process grid mapping can be specified via the '`comm`' and '`order`' arguments. Because of this procedure's collective behavior, all processes participating in the EigenExa calculation must call this function simultaneously. Since this function creates up to five sub-communicators, it may consume a lot of internal memory and processing time in massively parallel execution. In addition, we note that the sampling of the communication performance of the sub-communicators requires considerable overhead.

Once invoked the function, you must not call `eigen_init()` before calling the exit procedure with `eigen_free()` (described in the next section). For example, if you want to change the base communicator `comm`, you must call `eigen_free()` and then use `eigen_init()` to change the communicator.

`comm` can specify a different value for each process group, and when different process groups simultaneously call driver functions (`eigen_sx()` or `eigen_s()`), parallel operations are performed in driver function units. If `comm` is equivalent to `MPI_COMM_NULL`, calling the handlers `eigen_sx()` and `eigen_s()` results in an immediate return without any internal actions. An inter-communicator cannot be used for `comm`.

EigenExa internally runs a multi-threaded OpenMP process, but the number of threads must be the same along all the processes. When calling the function, the program will abort if processes with a different number of threads are detected (invoking `MPI_Abort`).

```
subroutine eigen_init( comm, order )
```

1. integer, optional, intent(IN) :: comm = MPI_COMM_WORLD
Base communicator
When comm is a two-dimensional cartesian, the process map is available.
Note: default is MPI_COMM_WORLD.
2. character*(*), optional, intent(IN) :: order = 'C'
'R' (Row) or 'C' (Column)
Note: default is 'C'. If the grid-major and the cartesian comm has
a conflict on their specification, an appropriate major is taken into account.

4.2 eigen_free

Finalizes the function of EigenExa.

```
subroutine eigen_free( flag )
```

1. integer, optional, intent(IN) :: flag = 0
The special flag for a timer printer, which is developer-purposed,
so it should be omitted in normal case. Default is 0.

4.3 eigen_get_blacs_context

Returns the context of ScaLAPACK (BLACS) corresponding to the process grid information specified in EigenExa. This is necessary when exchanging data between EigenExa and ScaLAPACK.

```
integer function eigen_get_blacs_context( )
```

4.4 eigen_sx

Is the main driver routine of EigenExa. It computes the eigenpairs via a transformation to a quintuple diagonal matrix. This driver is a collective operation, and all processes belonging to the calling process group must participate in the call.


```

subroutine eigen_sx( n, nvec, a, lda, w, z, ldz, \
                    m_forward, m_backward, mode )
1.  integer, intent(IN) :: n
    Dimensions of the matrix and vector to be diagonalized.
2.  integer, intent(IN) :: nvec
    The number of eigenvectors (eigen-modes) to be computed.
    If positive, eigen modes are computed from the smallest.
    On the other hands, if negative, they are computed from the largest.
3.  real(8), intent(INOUT) :: a(1:lda,*)
    A symmetric matrix to be diagonalized (upper triangular part is available)
    Array content is destroyed upon the subroutine termination, but
    a(1, 1) returns the flops count.
4.  integer, intent(IN) :: lda
    The leading dimension of array a.
5.  real(8), intent(OUT) :: w(1:n)
    The eigenvalues of matrix a stored in the ascending order.
6.  real(8), intent(OUT) :: z(1:ldz,*)
    The eigenvectors of matrix a.
7.  integer, intent(IN) :: ldz
    The leading dimension of array z.
8.  integer, optional, intent(IN) :: m_forward = 48
    The block factor of the forward Householder transformation (must be even). Default is 48.
9.  integer, optional, intent(IN) :: m_backward = 128
    The backward block factor in the Householder transformation. Default is 128.
10. character*(*), optional, intent(IN) :: mode = 'A'
    'A' : all eigenvalues and corresponding eigenvectors (default)
    'N' : eigenvalues only
    'X' : add to mode 'A' to improve accuracy.

```

4.5 eigen_s

Another driver routine of EigenExa.

```

subroutine eigen_s( n, nvec, a, lda, w, z, ldz, \
                  m_forward, m_backward, mode )
1.  integer, intent(IN) :: n
    Dimensions of the matrix and vector to be diagonalized.
2.  integer, intent(IN) :: nvec
    The number of eigenvectors (eigen-modes) to be computed.
    If positive, eigen modes are computed from the smallest.
    On the other hands, if negative, they are computed from the largest.
3.  real(8), intent(INOUT) :: a(1:lda,*)
    A symetric matrix to be diagonalized (upper triangular part is available)
    Array content is destroyed upon the subroutine termination, but
    a(1, 1) returns the flops count.
4.  integer, intent(IN) :: lda
    The leading dimension of array a.
5.  real(8), intent(OUT) :: w(1:n)
    The eigenvalues of matrix a stored in the ascending order.
6.  real(8), intent(OUT) :: z(1:ldz,*)
    The eigenvectors of matrix a.
7.  integer, intent(IN) :: ldz
    The leading dimension of array z.
8.  integer, optional, intent(IN) :: m_forward = 48
    The block factor of the forward Householder transformation (must be even).
    Default is 48.
9.  integer, optional, intent(IN) :: m_backward = 128
    The backward block factor in the Householder transformation. Default is 128.
10. character(*), optional, intent(IN) :: mode = 'A'
    'A' : all eigenvalues and corresponding eigenvectors (default)
    'N' : eigenvalues only
    'X' : add to mode 'A' to improve accuracy.

```

4.6 eigen_get_version

Returns the version of EigenExa.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

subroutine eigen_get_version( version, data, vcode )
1. integer, intent(OUT) :: version
   The version number represented in a three-digit format,
   in which each digit refer to major version, minor version, and
   patch level from the upper to lower digits.
2. character*(*), intent(OUT) :: date
   The release date.
3. character*(*), intent(OUT) :: vcode
   The code name corresponding to the release version.

```

4.7 eigen_show_version

Displays the version information of EigenExa on stdout (standard output).

```

subroutine eigen_show_version( )

```

4.8 eigen_get_matdims

Returns the recommended array size in EigenExa. The user should dynamically allocate the local array using the array dimensions obtained from this function (nx,ny) or larger. The entire matrix is distributed in a 2D-cyclic fashion, in short (CYCLIC,CYCLIC) distribution. The "mode" option allows the users to specify the memory usage of the array size in the order of Minimal<LineAligned<Optimal. The option is available from version 2.6 later.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

subroutine eigen_get_matdims( n, nx, ny, mode )
1. integer, intent(IN) :: n
   A dimension of the matrix to be diagonalized.
2. integer, intent(OUT) :: nx
   The lower bound value of the leading dimension of array a and z.
3. integer, intent(OUT) :: ny
   The lower bound value of the second index of array a and z.
4. character*(*), optional, intent(IN) :: mode = 'O'
   Option to the memory usage to specify the matrix dimensions.
   'M' : Minimal, returns minimal dimensions,
   'L' : LineAligned, returns the dimension aligned foe cache line access, and
   'O' : Optimal, returns the dimension to avoid cache thrashing (default).

```

4.9 eigen_memory_internal

This subroutine returns the size of memory that is dynamically allocated internally during EigenExa is called. Users should know the return value of this function and should avoid

running out of memory. In version 2.3c, a specification was changed to return an 8-byte integer (`integer(8)`). If the return value is `-1` (negative), the matrix size is too large for the integer value (`integer(4)`) to be used inside EigenExa. It alerts the users to the possible risk of overflowing in calculating indices.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
integer(8) function eigen_memory_internal( n, lda, ldz, m1, m0 )
1. integer, intent(IN) :: n
   A dimension of the matrix to be diagonalized.
2. integer, intent(IN) :: lda
   The leading dimension of array a.
3. integer, intent(IN) :: ldz
   The leading dimension of array z.
4. integer, intent(IN) :: m1
   Householder forward transformation blocksize (must be even)
5. integer, intent(IN) :: m2
   Householder backward transformation blocksize
```

4.10 `eigen_get_comm`

Returns the MPI communicators that are generated by the call of `eigen_init()`.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
subroutine eigen_get_comm( comm, x_comm, y_comm )
1. integer, intent(OUT) :: comm
   Base communicator.
2. integer, intent(OUT) :: x_comm
   Row communicator, attribute of all processes with matching row id.
3. integer, intent(OUT) :: y_comm
   Column communicator, attribute of all processes with matching column id.
```

4.11 `eigen_get_procs`

Returns the process information that corresponds to the processes generated by the call of `eigen_init()`.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

subroutine eigen_get_procs( procs, x_procs, y_procs )
1. integer, intent(OUT) :: procs
   The number of processes in comm.
2. integer, intent(OUT) :: x_procs
   The number of processes in x_comm.
3. integer, intent(OUT) :: y_procs
   The number of processes in y_comm.

```

4.12 eigen_get_id

Returns the process ID information that corresponds to the processes generated by the call of `eigen_init()`. Here, the process IDs are managed as integers, starting with 1, and 'the MPI rank' = 'obtained process ID - 1' is satisfied.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

subroutine eigen_get_id( id, x_id, y_id )
1. integer, intent(OUT) :: id
   The process ID defined in comm.
2. integer, intent(OUT) :: x_id
   The process ID defined in x_comm.
3. integer, intent(OUT) :: y_id
   The process ID defined in y_comm.

```

4.13 eigen_loop_start

Returns the initial loop value in a sense of the local loop structure corresponding to the specified initial value of the global loop. Note that the global loop start value must be greater than or equal to 1. The number of processes in the communicator must be $1 \leq \text{inod} \leq \text{nnod}$ (or the number of participant processes in the communicator if `pdir` is specified). If `pdir` is not properly specified, 0 is returned.

This function has a generic name interface, and appropriate subfunctions are called according to the arguments.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

integer function eigen_loop_start( irstart, nnod, inod )
1. integer, intent(IN) :: irstart
   The initial value of the global loop.
2. integer, intent(IN) :: nnod
   The number of processes.
3. integer, intent(IN) :: inod
   The process ID.

```

```
integer function eigen_loop_start(  istart, pdir, inod )
1. integer, intent(IN) :: istart
   The initial value of the global loop.
2. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
3. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.
```

For example, if you parallelize the following sequential loop organized in the communicator `x_comm`, you may get the local loop range with `eigen_loop_start`, as well as `eigen_loop_end`. The called function `eigen_translate_l2g` in the transformed loop returns a global index value corresponding to the local index value indicated by the local loop counter.

```
do i=J,K
    ....
enddo
```

↓↓↓↓↓↓

```
i_start=eigen_loop_start(J, 'X')
i_end  =eigen_loop_end  (K, 'X')
do i_local=i_start, i_end
    i=eigen_translate_l2g(i_local, 'X')
    ....
enddo
```

4.14 `eigen_loop_end`

Returns the terminal value in a sense of the local loop structure corresponding to the specified terminal value of the global loop. Note that the global loop start value must be greater than or equal to 1. The number of processes in the communicator must be $1 \leq \text{inod} \leq \text{nnod}$ (or the number of participant processes in the communicator if `pdir` is specified). If `pdir` is not properly specified, -1 is returned. This function has a generic name interface, and appropriate subfunctions are called according to the arguments.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
integer function eigen_loop_end( iend, nnod, inod )
1. integer, intent(IN) :: iend
   The terminal value of the global loop.
2. integer, intent(IN) :: nnod
   The number of processes.
3. integer, intent(IN) :: inod
   The process ID.

integer function eigen_loop_end( iend, pdir, inod )
1. integer, intent(IN) :: iend
   The terminal value of the global loop.
2. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
3. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.
```

4.15 eigen_loop_info

is a combined procedure with `eigen_loop_start` and `eigen_loop_end`, which returns both the initial value and terminal value at the same time. Also, other specific behaviors follow the same as the two functions.

```
subroutine eigen_loop_info( irstart, iend, lstart, lend, nnod, inod )
1. integer, intent(IN) :: irstart
   The initial value of the global loop.
2. integer, intent(IN) :: iend
   The terminal value of the global loop.
3. integer, intent(OUT) :: lstart
   The initial value of the local loop.
4. integer, intent(OUT) :: lend
   The terminal value of the local loop.
5. integer, intent(IN) :: nnod
   The number of processes.
6. integer, intent(IN) :: inod
   The process ID.
```

```

subroutine eigen_loop_info(  istart, iend, lstart, lend, pdir, inod )
1. integer, intent(IN) :: istart
   The initial value of the global loop.
2. integer, intent(IN) :: iend
   The terminal value of the global loop.
3. integer, intent(OUT) :: lstart
   The initial value of the local loop.
4. integer, intent(OUT) :: lend
   The terminal value of the local loop.
5. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
6. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.

```

4.16 eigen_translate_l2g

Returns the global index corresponding to the local index value (1 or greater) indicated by the local counter. The number of processes in the communicator must be $1 \leq \text{inod} \leq \text{nnod}$ (or the number of participant processes in the communicator if `pdir` is specified). If `pdir` is not properly specified, -1 is returned. This function has a generic name interface, and appropriate subfunctions are called according to the arguments.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

integer function eigen_translate_l2g( ictr, nnod, inod )
1. integer, intent(IN) :: ictr
   Local counter.
2. integer, intent(IN) :: nnod
   The number of processes.
3. integer, intent(IN) :: inod
   The process ID.

```



```
integer function eigen_translate_l2g( ictr, pdir, inod )
1. integer, intent(IN) :: ictr
   Local counter.
2. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
3. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.
```

4.17 eigen_translate_g2l

Returns the local index corresponding to the global index value (1 or greater) indicated by the local counter, whereas it is not certain that the caller process is the owner process. The number of processes in the communicator must be $1 \leq \text{inod} \leq \text{nnod}$ (or the number of participant processes in the communicator if `pdir` is specified). If `pdir` is not properly specified, -1 is returned. This function has a generic name interface, and appropriate subfunctions are called according to the arguments.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
integer function eigen_translate_g2l( ictr, nnod, inod )
1. integer, intent(IN) :: ictr
   Global counter.
2. integer, intent(IN) :: nnod
   The number of processes.
3. integer, intent(IN) :: inod
   The process ID.

integer function eigen_translate_g2l( ictr, pdir, inod )
1. integer, intent(IN) :: ictr
   Global counter.
2. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
3. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.
```

4.18 `eigen_owner_node`

Returns the owner ID corresponding to the specified global index value (1 or greater). The number of processes in the communicator must be $1 \leq \text{inod} \leq \text{nnod}$ (or the number of participant processes in the communicator if `pdir` is specified). If `pdir` is not properly specified, -1 is returned. This function has a generic name interface, and appropriate subfunctions are called according to the arguments.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
integer function eigen_owner_node( ictr, nnod, inod )
1. integer, intent(IN) :: ictr
   Global counter.
2. integer, intent(IN) :: nnod
   The number of processes.
3. integer, intent(IN) :: inod
   The process ID.

integer function eigen_owner_node( ictr, pdir, inod )
1. integer, intent(IN) :: ictr
   Global counter.
2. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
3. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.
```

4.19 `eigen_owner_index`

Returns the corresponding local index if the caller process is the owner of the specified global index value (1 or greater). The number of processes in the communicator must be $1 \leq \text{inod} \leq \text{nnod}$ (or the number of participant processes in the communicator if `pdir` is specified). If `pdir` is not properly specified, -1 is returned. This function has a generic name interface, and appropriate subfunctions are called according to the arguments.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
integer function eigen_index_node( ictr, nnod, inod )
1. integer, intent(IN) :: ictr
   Global counter.
2. integer, intent(IN) :: nnod
   The number of processes.
3. integer, intent(IN) :: inod
   The process ID.

integer function eigen_index_node( ictr, pdir, inod )
1. integer, intent(IN) :: ictr
   Global counter.
2. character*(*), intent(IN) :: pdir
   A symbol to specify the communicator; base, row or column.
   'W' or 'T' : comm
   'X' or 'R' : x_comm
   'Y' or 'C' : y_comm
3. integer, intent(IN), optional :: inod
   The process ID. Default is the corresponding rank-ID specified by pdir.
```

4.20 eigen_convert_ID_xy2w

Converts the 2D process ID to the process ID on the base communicator according to the grid major. It does not check whether the input and return values of the process IDs are within the correct range.

This function is a local operation. Although this function is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```
integer function eigen_convert_ID_xy2w( xinod, yinod )
1. integer, intent(IN) :: xinod
   The process ID in x_comm
2. integer, intent(IN) :: yinod
   The process ID in y_comm.
```

4.21 eigen_convert_ID_w2xy

Converts the process ID on the base communicator to the 2D process ID according to the grid major. It does not check whether the input and return values of the process IDs are within the correct range.

This subroutine is a local operation. Although this subroutine is not thread-safe (because the arguments are specified in a Fortran pointer fashion), it can be called during multi-threading if proper exclusive control of the arguments is provided.

```

subroutine eigen_convert_ID_w2xy( inod, xinod, yinod )
1. integer, intent(IN) :: inod
   Process ID in the Base communicator.
2. integer, intent(OUT) :: xinod
   The process ID in x_comm.
3. integer, intent(OUT) :: yinod
   The process ID in y_comm.

```

4.22 KMATH_EIGEN_GEV

Is a generalized eigenvalue computing driver routine that uses EigenExa as the internal eigenvalue computing engine. Since version 2.6, this function is officially bundled in the EigenExa library. A user has to make a separate package in a case prior to 2.4. In this driver, `eigen_sx` is called to compute the eigenpairs via transformation to a pentadiagonal matrix as $Cy = \lambda y$, where $B = X_B \Lambda_B X_B^T \Rightarrow Y_B = X_B \Lambda_B^{1/2} \Rightarrow C = Y_B^{-1} A Y_B^{-T}, y = Y_B^T x$. The constraints on the driver are similar to those on `eigen_sx`.

```

subroutine kmath_eigen_gev( n, nvec, a, lda, b, ldb, w, z, ldz )
1. integer, intent(IN) :: n
   Dimensions of the matrix and vector to be solved.
2. integer, intent(IN) :: nvec
   The number of eigenvectors (eigenmodes) to be computed.
   If positive, eigenmodes are computed from the smallest.
   On the other hand, if negative, they are computed from the largest.
3. real(8), intent(INOUT) :: a(1:lda,*)
   A target matrix pencil  $(A - \lambda B)$ ;
   matrix  $A$  is real symmetric (upper triangular part is available)
   Array content is destroyed upon the subroutine termination.
4. integer, intent(IN) :: lda
   The leading dimension of array a.
5. real(8), intent(INOUT) :: b(1:ldb,*)
   A target matrix pencil  $(A - \lambda B)$ ;
   matrix  $B$  is real symmetric (upper triangular part is available)
   The matrix for transformation to the standard eigenvalue problem is stored
   upon subroutine termination.
6. integer, intent(IN) :: ldb
   The leading dimension of array b.
7. real(8), intent(OUT) :: w(1:n)
   The eigenvalues.
8. real(8), intent(OUT) :: z(1:ldz,*)
   The eigenvectors of the generalized eigenproblem with  $B$ -orthogonal.
9. integer, intent(IN) :: ldz
   The leading dimension of array z.

```

Chapter 5

Other Considerations

5.1 Regarding upper/lower compatibilities

As the successor to EigenK, EigenExa has inherited many of its functions. However, complete compatibility between the two is not guaranteed since their internal implementations differ in specific details. These are mainly differences in function and variable naming rules and in common domain management methods. For the same reason, the simultaneous linking of EigenExa and EigenK is not recommended.

Updating EigenExa from version 2.3 to 2.4, module management and naming rules have been changed. Therefore, users using versions 2.3 or earlier should be careful when updating to higher versions.

5.2 Binding with other languages

The method for calling EigenExa from a language other than Fortran90 is highly dependent on the user's environment. For further information, refer to "Language bindings" and "Method of linking to multiple programming languages" in the compiler manual. Information of reference may also be found in the "Python binding of EigenExa" project [18], which enabled calling from the Python language.

5.3 Behavior on error occurrence

During initialization, EigenExa checks that it is being executed under appropriate conditions, but error detection is not performed during execution. In some cases, forced library termination may occur if a linked subordinate library such as BLAS or LAPACK produces an error.

Information on bug discoveries is essential for the improvement of library quality. On the discovery of any bug, please be sure to report it to the developer email address (`EigenExa@m1.riken.jp`).

5.4 Shared library handling in versions 1.x

Shared libraries were not supported in former versions (1.x), because at the time of their development, it was not possible to guarantee complete, collision-free resolution of function names when shared libraries are being used (with specific versions of gcc, abnormal shutdown occurred without resolution of function names at execution). When version 1.x is to be used as a shared library, this must be performed solely at the user's responsibility.

EigenExa versions 2.x and later are both static- and shared-library capable, a development achieved with the technical cooperation of former Team Leader Toshiyuki Maeda and other members of the HPC Usability Research Team at the RIKEN Advanced Institute for Computational Science in 2015. Eventually, from version 2.4 both libraries are built in the make phase in default. When executing, always remember to make the appropriate settings for the environment variables (such as LD_LIBRARY_PATH).

5.5 Known bugs and the best workaround

5.5.1 Numerical reproducibility in Intel compiler and Intel MPI

Some MPI implementations adopt non-reproducible algorithms for collective communication, especially for reduction operations, including arithmetic operations, in order to improve communication performance. The Intel MPI [19] clearly states that bit-level reproducibility of real number reduction operations (e.g., MPI_SUM) is not ensured due to the adoption of network topology-aware algorithms. EigenExa includes several groups of processes that perform redundant calculations. Since the bit-level consistency between these process groups is required, the operation of EigenExa may become abnormal if numerical reproducibility fails. Therefore, we try to avoid such a situation in our internal implementation as much as possible. However, the current implementation of the algorithm does not solve the essential part of the problem.

In order to solve such reproducibility problems, we recommend two options. First for the runtime options, Intel MPI provides the environment variable I_MPI_CBWR. EigenExa handles the additional runtime attributes to the communicator to achieve the same functionality as if the environment variable were specified internally. Nevertheless, this feature may not work correctly if the user specifies the communication algorithm explicitly. Therefore, when using Intel MPI, it is recommended that the environment variable I_MPI_CBWR be set to 2.

```
% export I_MPI_CBWR=2 (Bash)
% setenv I_MPI_CBWR 2 (C shells)
```

Besides, the second option for the compilation step is recommended. The user has to specify no options to the environment variables (CFLAGS and FFLAGS) of the configure script that may affect accuracy, for example, weaker options than -fp-model=strict, to avoid compiler-level numerical optimization problems. Note that the configure script automatically adds the option -fp-model=strict if the intel compiler is detected.

Appendices

Appendix A

Algorithm overview

A.1 Introduction

Appendix A provides an overview of the eigenvalue computation algorithms used in EigenExa, with the main focus on outlines of algorithms that two driver routines (`eigen_s` and `eigen_sx`) use and differences between them. Both routines are designed to meet the underlying EigenExa objective of computing all eigenvalues and eigenvectors of real symmetric dense matrices. For general details about eigenvalue computation algorithms for dense matrices, refer to sources such as [20, 21, 22, 23, 24, 25, 26, 27, 28].

A.2 Various approaches and related projects

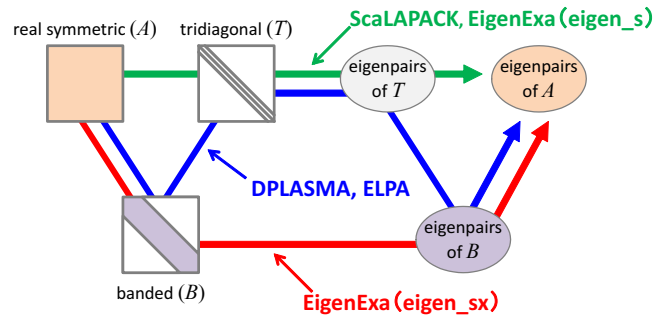


Figure A.1: Various approaches to eigenvalue computation for real symmetric dense matrices.

Let us begin with a brief introduction to the essential aspects of the eigenvalue computing procedures that is usually applied to real symmetric dense matrices. Textbooks on general matrix computation describe an approach based on tridiagonalization of the input matrix (the green path in Fig. A.1), which is used in ScaLAPACK [29] (and LAPACK). In the first step of this approach (tridiagonalization), however, the performance is limited by memory bandwidth, and therefore is expected to be not sufficiently high on recent computer systems.

This problem led to two development projects, ELPA [30] and DPLASMA [31], which employ an approach based on two-stage tridiagonalization via a banded matrix (the blue path in Fig. A.1). In this tridiagonalization, the dominant cost arises during the first stage, in the transformation from dense to band. The byte/flop ratio required in this transformation is smaller than that in a direct tridiagonalization, which means the improvement of effective performance. But the eigenvector back-transformation process also requires two stages (basically doubling the cost). Since high-performance implementation in the first stage of the back-transformation (from T to B) is currently difficult, its cost becomes enormous in obtaining a large number of eigenvectors.

These situations led to the development and provision of two routines for EigenExa. One (eigen_s) applies an approach based on the conventional (one-stage) tridiagonalization (the green path in Fig. A.1). The other (eigen_sx) applies an approach in which the eigenvalues and eigenvectors of a banded matrix are computed directly (the red path in Fig. A.1). The following sections describe these two approaches in a little more detail.

A.3 eigen_s

As noted above, the eigen_s routine in EigenExa applies an approach based on the conventional (one-stage) tridiagonalization, which is used in ScaLAPACK and other libraries. More specifically, it obtains solutions to the eigenvalue problem $A\mathbf{x}_i = \lambda_i\mathbf{x}_i$ ($i = 1, \dots, N$) through the following three steps:

1. Tridiagonalization of the input matrix by Householder transformations: $Q^\top A Q \rightarrow T$
2. Computation of the eigenvalues and eigenvectors of a tridiagonal matrix by the divide-and-conquer method: $T\mathbf{y}_i = \lambda_i\mathbf{y}_i$
3. Back transformation of the eigenvectors: $Q\mathbf{y}_i \rightarrow \mathbf{x}_i$

In step 1, the Householder transformations act from both sides

$$H_{N-2}^\top \cdots H_1^\top A H_1 \cdots H_{N-2} \rightarrow T, \quad H_i = I - \mathbf{u}_i \beta_i \mathbf{u}_i^\top \quad (\text{A.1})$$

with each column (row) of the input matrix transformed in turn to a tridiagonal matrix (Fig. A.2(a)). Here, we chose the position of the variable β_i in the equations for its correspondence with the description further below. The computation of the transform by each Householder transformation is usually performed by using the symmetry of A , as

$$(I - \mathbf{u}\beta\mathbf{u}^\top)^\top A (I - \mathbf{u}\beta\mathbf{u}^\top) = A - \mathbf{u}\mathbf{v}^\top - \mathbf{v}\mathbf{u}^\top, \quad \mathbf{v} = (\mathbf{w} - \frac{1}{2}\mathbf{u}\beta^\top(\mathbf{w}^\top\mathbf{u}))\beta, \quad \mathbf{w} = A\mathbf{u}. \quad (\text{A.2})$$

Furthermore, the Dongarra's method makes it possible to apply a number of transformations to the matrix in the form of matrix-matrix multiplications at a time:

$$(I - \mathbf{u}_K \beta_K \mathbf{u}_K^\top)^\top \cdots (I - \mathbf{u}_1 \beta_1 \mathbf{u}_1^\top)^\top A (I - \mathbf{u}_1 \beta_1 \mathbf{u}_1^\top) \cdots (I - \mathbf{u}_K \beta_K \mathbf{u}_K^\top) = A - UV^\top - VU^\top. \quad (\text{A.3})$$

However, matrix-vector multiplications, whose performance is limited by the memory bandwidth, remain (for obtaining the matrix V) and is, therefore, a significant bottleneck for high-performance computing.

In the second step, the divide-and-conquer method proposed by Cuppen [32] is applied to compute the eigenvalues and eigenvectors of the tridiagonal matrix. As shown in Fig. A.2(b), a tridiagonal matrix can be decomposed into a block diagonal matrix and a rank one perturbation. The underlying idea of the method is computing the eigenvalue decomposition of the tridiagonal matrix efficiently by using the eigenvalue decomposition of the block diagonal matrix (and recursively apply this idea to the block diagonal matrix).

In the third step, back transformation of the eigenvectors is performed by applying the Householder transformations obtained in the first step to the eigenvectors of the tridiagonal matrix in the reverse order. Since a number of Householder transformations can be aggregated into a convenient form (compact-WY representation):

$$H_1 \cdots H_K = (I - \mathbf{u}_1 \beta_1 \mathbf{u}_1^\top) \cdots (I - \mathbf{u}_K \beta_K \mathbf{u}_K^\top) \rightarrow I - USU^\top, \quad U = [\mathbf{u}_1 \cdots \mathbf{u}_K] \quad (\text{A.4})$$

at low cost (only for computing a small matrix S), the back transformation is usually computed via matrix-matrix multiplications (Level-3 BLAS):

$$H_1 \cdots H_{N-2} Y = (I - U_1 S_1 U_1^\top) \cdots (I - U_M S_M U_M^\top) Y \rightarrow X, \quad (\text{A.5})$$

where

$$Y = [\mathbf{y}_1 \cdots \mathbf{y}_N], \quad X = [\mathbf{x}_1 \cdots \mathbf{x}_N]. \quad (\text{A.6})$$

For this reason, this step is expected to achieve high performance.

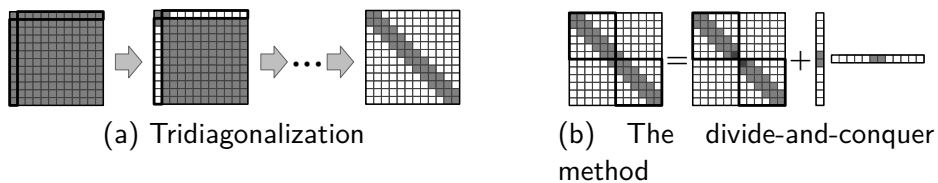


Figure A.2: Schematic of eigenvalue computation by `eigen_s`.

In `eigen_s`, the first and third steps are newly implemented from scratch with appropriate thread parallelization, whereas the second step is almost ported from the ScaLAPACK code.

A.4 `eigen_sx`

The other driver routine provided in EigenExa, namely `eigen_sx`, is based on an approach that employs direct computation of the eigenvalues and eigenvectors of a banded matrix. At present, for the reason mentioned in the last section, a pentadiagonal matrix is selected as the banded matrix. More specifically, the eigenvalue problem is solved in the following three steps.

1. Pentadiagonalization of the input matrix by block version of Householder transformations: $\tilde{Q}^\top A \tilde{Q} \rightarrow B$
2. Computation of the eigenvalues and eigenvectors of a pentadiagonal matrix by the divide-and-conquer method: $B\mathbf{y}_i = \lambda_i \mathbf{y}_i$
3. Back transformation of the eigenvectors: $\tilde{Q}\mathbf{y}_i \rightarrow \mathbf{x}_i$

In the first step, the block version of Householder transformations are applied to the input matrix from both sides:

$$\tilde{H}_{N/2-1}^\top \cdots \tilde{H}_1^\top A \tilde{H}_1 \cdots \tilde{H}_{N/2-1} \rightarrow P, \quad \tilde{H}_i = I - \tilde{\mathbf{u}}_i \tilde{\beta}_i \tilde{\mathbf{u}}_i^\top \quad (\text{A.7})$$

to transform every two columns (two rows) of the input matrix into a pentadiagonal matrix (Fig. A.3(a)), where

$$\tilde{\mathbf{u}}_i = [\mathbf{u}_1^{(i)} \ \mathbf{u}_1^{(i)}], \quad \tilde{\beta}_i = \begin{pmatrix} \beta_{11}^{(i)} & \beta_{12}^{(i)} \\ \beta_{21}^{(i)} & \beta_{22}^{(i)} \end{pmatrix}. \quad (\text{A.8})$$

There is no difference excepting the form of \tilde{H} between Eqs. (A.1) and (A.7), so that the procedure of the pentadiagonalization is the same as the tridiagonalization; the Dongarra's method can similarly be applied. The performance bottleneck thus resides in the part of computing $A\tilde{\mathbf{u}}$.

In the second step, as shown in Fig. A.3(b), the pentadiagonal matrix is decomposed into a block diagonal matrix and a rank two perturbation. By treating the rank two perturbation as two rank-one perturbations, we apply the principle of the divide-and-conquer method for a tridiagonal matrix twice and compute the eigenvalues and eigenvectors of the pentadiagonal matrix [33].

In the third step, the block version of Householder transformations obtained in the first step are applied to the eigenvectors of the pentadiagonal matrix in the reverse order, which is essentially the same as in the case of tridiagonalization. The block version of Householder transformations can also be aggregated in a form with matrices as in Eq. A.4, and matrix-matrix multiplication can therefore be used in this step, which promises that this step easily achieves high performance.

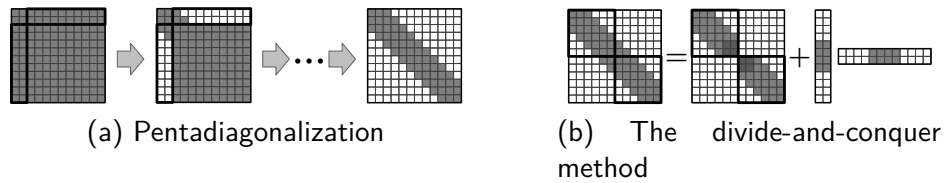


Figure A.3: Schematic of eigenvalue computation by `eigen_sx`.

In `eigen_s`, as in `eigen_s`, steps 1 and 3 are newly implemented with appropriate thread parallelization, whereas step 2 is a simple extended implementation of the ScaLAPACK code for a pentadiagonal matrix.

A.5 Differences between `eigen_s` and `eigen_sx`

As described in A.3 and A.4, `eigen_s` and `eigen_sx` comprise three similar steps and are nearly the same in computation procedures. Particularly in the step of the back transformation of the eigenvectors, there is no essential difference between them. In this section, we mention the main differences in the first and second steps between them.

Tri-/Penta-diagonalization

The essential difference between `eigen_s` and `eigen_sx` in this step is that `eigen_s` processes a single vector, whereas `eigen_sx` processes two vectors together, e.g.

$$\mathbf{w} = A\mathbf{u} \text{ (in } \texttt{eigen_s}) \quad \rightarrow \quad [\mathbf{w}_1 \ \mathbf{w}_2] = A[\mathbf{u}_1 \ \mathbf{u}_2] \text{ (in } \texttt{eigen_sx}). \quad (\text{A.9})$$

In the overall step, the total number of floating-point operations is about the same (at least for the highest term) for the two routines; the amount per operation required in `eigen_sx` is about twice that in `eigen_s`, but the number of operations in `eigen_sx` is about half that in `eigen_s` because the former deals with two columns at an operation. For similar reasons, the amount of data transferred among distributed processes is almost the same for the two.

The first difference that becomes evident between the two is in the effective performance of the floating-point operations (in particular, in matrix-vector multiplications). The data of matrix A can be reused when computing $A[\mathbf{u}_1 \ \mathbf{u}_2]$, whereas it cannot work when computing $A\mathbf{u}$. This means that the required byte/flop ratio in the former is lower than that in the latter. As a result, the effect of limitation by memory bandwidth is smaller in the former than in the latter (theoretically by about half), which indicates the increasing effective performance in `eigen_sx`.

The second difference that becomes evident is in the communication latency, arising from the difference in communication frequencies. Although the data amount per communication is more considerable in `eigen_sx` than in `eigen_s`, the frequency of communications is lower (by about half). The feature of lower communication frequency (Communication-Avoidance) is a very substantial difference, especially in cases of massively parallel computing, due to the fact that communication latency has become a significant problem in recent systems.

In short, `eigen_sx` exhibits clear advantages over `eigen_s` in terms of both the performance of floating-point operations and the latency cost of communication. In cases where the problem size relative to the number of processes is sufficiently large (with the time for floating-point operations thus dominant), the advantage in effective performance is significant. On the other hand, in cases where the number of processes is large (with communication time thus dominant), the advantage in the latency cost is therefore significant. In total, `eigen_sx` is expected to achieve higher performance than `eigen_s`.

The divide-and-conquer method

It is clear that `eigen_sx` requires more cost (both for floating-point operations and communications) than `eigen_s` because the former deals with a rank-two perturbation, whereas

the latter deals with a rank one perturbation. In `eigen_sx`, a rank two perturbation is dealt with two rank-one perturbations. The computational cost for the first rank one perturbation can be reduced by exploiting the structure of the matrix (i.e. block diagonal), however such benefit did not exist in the computation for the second rank one perturbation; the latter cost is about twice that of the former cost. The resulting cost required in `eigen_sx` increases by a factor of about three.

In the divide-and-conquer method, one can reduce the cost substantially by the technique known as “deflation”. The number of opportunities in which deflation can be applied varies with the problem. In addition, it is different even for the same input matrix between routines via tridiagonalization and pentadiagonalization. Therefore, it is not easy to derive a theoretical estimation of the difference between the costs of the two routines.

A.6 Conclusion

In this chapter, we gave an overview of the algorithms employed in the two routines, `eigen_s` and `eigen_sx`, provided in EigenExa, and explained their main differences. Increasing the bandwidth of the banded matrix generally involves the trade-off; it is advantageous in the first step (the transformation step), but disadvantageous in the second step (the divide-and-conquer method). Taking this trade-off into account, we deem that the pentadiagonal matrix is appropriate in today’s systems. With increasing performance of future systems and improved implementation of the divide-and-conquer method (our ScaLAPACK-based implementation seems to be rarely suitable for current systems), banded matrix with larger band width (e.g. heptadiagonal) may prove promising. By contrast, the use of conventional tridiagonalization (`eigen_s`) might in some circumstances, be the best choice. We hope that an understanding of the information in this appendix will help users to select the routine that is most appropriate to their application.

Appendix B

Release notes

The release history of EigenExa is listed in `ReleaseNotes.txt`.

B.1 Version 2.7 (April 1, 2021)

- **[Minor]** Modify the compilation rules corresponding to static/shared libraries defined in `src/Makefile.am`.
- Performance tweak with a modification of the compilation options not to use `-fPIC` when build a static library.
- License document is packed as an independent file (the license notice was stated in User's manual for version 2.6).

B.2 Version 2.6 (November 1, 2020)

- **[Upgrade]** This version applies a communication avoidance technique to the householder tridiagonalization together with, new process mapping for the load balance of the divide and conquer method.

B.3 Version 2.5 (August 1, 2019)

- **[Internal]** Refine the data distribution in the divide and conquer algorithm routine.
- This version is only internal management version and not published.

B.4 Version 2.4b (August 20, 2018)

- **[Serious]** Bug fix for incorrect data redistribution, which might violate allocated memory. The bug might have happened in the case that the number of processes, $P = P_x * P_y$, is large, and P_x and P_y are not equal but nearly equal.

- This version is for only bug fix for the serious one.

B.5 Version 2.3m (August 20, 2018)

- **[Serious]** Bug fix for incorrect data redistribution, which might violate allocated memory. The bug might have happened in the case that the number of processes, $P = P_x * P_y$, is large, and P_x and P_y are not equal but nearly equal.
- This version is for only bug fix for the serious one.

B.6 Version 2.4p1 (May 25, 2017)

- **[Serious]** Bug fix for incorrect data redistribution in `eigen_s`.
- Major change with Autoconf -and- Automake framework.

B.7 Version 2.4 (April 18, 2017)

- **[Upgrade]** Major change with Autoconf -and- Automake framework

B.8 Version 2.3k2 (April 12, 2017)

- Communication Avoiding algorithms to the `eigen_s` driver.
- The optional argument `nvec` is available, which specifies the number of eigenvectors to be computed from the smallest. This version does not employ the special algorithm to reduce the computational cost. It only drops off the unnecessary eigenmodes in the backtransformation.

B.9 Version 2.3d (July 07, 2015)

- Tuned up the parameters according to target architectures.
- Introduce a sort routine in `bisect.F` and `bisect2.F` for eigenvalues.
- Modify the algorithm to create reflector vectors in `eigen_prd_t4x.F`
- Modify the matrix setting routine to load the `mtx` (Matrix Market) format file via both '`A.mtx`' and '`B.mtx`'.
- Re-format the source code by the `fortran-mode` of `emacs` and extra rules.

B.10 Version 2.3c (April 23, 2015)

- Fix bug on flops count of `eigen_s` which returned incorrect value due to missing initialization in `dc2.F`.
- This bug is found in version 2.3a and version 2.3b.
- Minor change on timer routines.
- Minor change on broadcast algorithm in `comm.F`.

B.11 Version 2.3b (April 15, 2015)

- Minor change to manage the real constants.
- Minor change to use Level 1 and 2 BLAS routines.
- Minor change to preserve invalid or oversized matrices.
- Minor change of Makefile to allow '-j' option.

B.12 Version 2.3a (April 14, 2015)

- Minor change on thread parallelization of `eigen_s`.
- Minor change of the API's for timer routines.
- Fix the unexpected optimization of rounding errors in `eigen_dcx()`.

B.13 Version 2.3 (April 12, 2015)

- Bug fix on the benchmark program.
- Refine the race condition in the backtransformation routine.
- Introduce Communication Avoiding algorithms to the `eigen_s` driver.

B.14 Version 2.2d (March 20, 2015)

- Bug fix on the timer print part in `trbakwy4.F` not to do zero division.
- Modify the synchronization point in `eigen_s`.
- Modify thread parallelization in `eigen_dc2()` and `eigen_dcx()`.

B.15 Version 2.2c (March 10, 2015)

- Bug fix on the benchmark program.
- Add the `make_inc` file for an NEC SX platform.

B.16 Version 2.2b (October 30, 2014)

- Introduce new API to query the current version.
- Introduce the constant `eigen_NB=64`, which refers to the block size for cooperative work with the ScaLAPACK routines.
- Correct the required array size in `eigen_mat_dims()`.
- Improve the performance of test matrix generator routine `mat_set()`.
- Add the listing option of test matrices in `eigenexa_benchmark/`.

B.17 Version 2.2a (June 20, 2014)

- Fix minor bug of Makefile, `miscC.c` and etc for BG/Q.
- Modify the initialization process not to use invalid communicators.
- Comment out the calling `BLACS_EXIT()` in `eigen_free()`.

B.18 Version 2.2 (April 10, 2014)

- Arrange the structure of source directory.
- Reversion of the DC routines back to version 1.3a to avoid bug.
- Hack `miscC.c` to be called from IBM BG/Q.
- Fix bug on the benchmark program for exceptional case of `MPI_COMM_NULL`.
- Fix bug on `eigen_s` with splitted communicator.
- Update machine depended configuration files.
- Experimental support of building a shared library

B.19 Version 2.1a (Feb 23, 2014)

- Fix bug on the benchmark program.

B.20 Version 2.1 (Feb 10, 2014)

- Fix bug on `eigen_sx`: it gave wrong results when $N=3$.
- Modify the `bisect2` by a pivoting algorithm.
- Update the test program '`eigenexa_benchmark`' in order to check accuracy with several test matrices and computing modes.
- Tune performance for K computer and Fujitsu FX10 platforms.
- Add `make_inc` file for a BlueGeneQ platform, but it is not official support, just an experimental.

B.21 Version 2.0 (Dec 13, 2013)

- **[Upgrade]** Add `eigen_s`, which adopts the conventional 1-stage algorithm.
- Add optional modes to compute only eigenvalues and to improve the accuracy of eigenvalues.
- Modify to support a thread mode with any number of threads.
- Tune performance for K computer and Fujitsu FX10 platforms.

B.22 Version 1.3a (Sep 21, 2013)

- Fix bug on synchronization mechanism of `eigen_trbakwyx()`.

B.23 Version 1.3 (Sep 20, 2013)

- Fix bug on `eigen_init()` in initialization with `MPI_Cart`'s or `MPI_COMM_NULL`'s.
- Add test programs to check several process patterns.

B.24 Version 1.2 (Sep 17, 2013)

- Fix bug on benchmark code in making a random seed.
- Modify to support upto 64-thread running.

B.25 Version 1.1 (Aug 30, 2013)

- Fix bug on data-redistribution row vector to column vector when $P = p * q$ and p and q have common divisor except themselves.
- Optimize data redistribution algorithm in `dc_redist[12].F`.

B.26 Version 1.0 (Aug 1, 2013)

- **[Release]** This is the first release
- Standard eigenvalue problem for a dense symmetric matrix by a novel one-stage algorithm

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8. 'Startup Preparation Project' for Fugaku Preliminary Use Projects in FY 2020, so called 「「富岳」試行的利用課題（利用準備課題）」 in Japanese originally, project ID hp200263 (FY2020)

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7. JST CREST, "High Performance Computing for Multi-Scale and Multi-Physics Phenomena," (FY2006–FY2012).

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