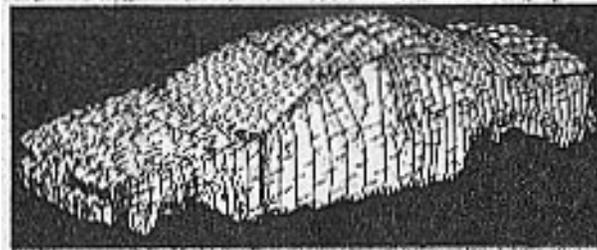


# **Automotive Application Of Sparse Solver (ODU)**



**44,188 Nodes**

**48,894 Elements**

**263,574 Equations (263,096 active)**

**Solution took 83 sec for full static analysis**

**(on 1 Cray C-90 processor)**

**(42 sec reordering, 41 sec factor)**

**Fillin: 6,267,099 before, 36,744,123 after**

**+**

**Lanczos Eigen-Solver etc...**

EFFICIENT SPARSE EQUATION SOLVER WITH UNROLLING STRATEGIES FOR  
COMPUTATIONAL MECHANICS

J.Qin<sup>#</sup>, D.T.Nguyen<sup>#</sup>, T.Y.P.Chang<sup>\*</sup>, and P. Tong<sup>\*</sup>

<sup>#</sup>Old Dominion University, Virginia, USA

<sup>\*</sup>Hong Kong University of Science and Technology, Kowloon, Hong Kong

$$[K] = [L][D][L]^T \quad (1)$$

$$\begin{bmatrix} K_{11} & K_{12} & K_{13} \\ K_{21} & K_{22} & K_{23} \\ K_{31} & K_{32} & K_{33} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ L_{21} & 1 & 0 \\ L_{31} & L_{32} & 1 \end{bmatrix} \begin{bmatrix} D_1 & 0 & 0 \\ 0 & D_2 & 0 \\ 0 & 0 & D_3 \end{bmatrix} \begin{bmatrix} 1 & L_{21} & L_{31} \\ 0 & 1 & L_{32} \\ 0 & 0 & 1 \end{bmatrix} \quad (2)$$

## SPARSE ALGORITHMS

### Basic Choleski

$$[K] \{Z\} = \{f\} \tag{1}$$

$$[U]^T [U] \{Z\} = \{f\} \tag{3}$$

$\xrightarrow{y}$   
 $\{y\}$

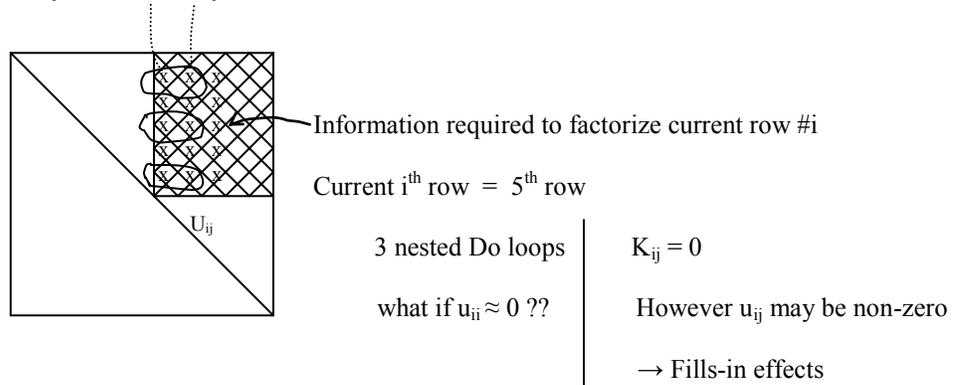
$$[U] \{Z\} = \{y\} \tag{4}$$

$$\begin{bmatrix} K_{11} & K_{12} & K_{13} \\ K_{21} & K_{22} & K_{23} \\ K_{31} & K_{32} & K_{33} \end{bmatrix} = \begin{bmatrix} u_{11} & 0 & 0 \\ u_{12} & u_{22} & 0 \\ u_{13} & u_{23} & u_{33} \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix} \tag{5}$$

Eq. (5) can be used to solve for [U], thus; generalize to:

$$U_{ii} = \sqrt{K_{ii} - \sum_{k=1}^{i-1} U_{ki}^2} \tag{6}$$

$$U_{ij} = 1/U_{ii} * (K_{ij} - \sum U_{ki} U_{kj}) \tag{7}$$



$$u_{57} = 1/u_{55} * (K_{57} - u_{15}u_{17} - u_{25}u_{27} - u_{35}u_{37} - u_{45}u_{47})$$

## Basic LDL<sup>T</sup> Algorithm

$$[K] = [L] [D] [L]^T \quad (8)$$

$$\begin{bmatrix} K_{11} & K_{12} & K_{13} \\ K_{21} & K_{22} & K_{23} \\ K_{31} & K_{32} & K_{33} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ L_{21} & 1 & 0 \\ L_{31} & L_{32} & 1 \end{bmatrix} \begin{bmatrix} D_1 & & \\ & D_2 & \\ & & D_3 \end{bmatrix} \begin{bmatrix} 1 & L_{21} & L_{31} \\ 0 & 1 & L_{32} \\ 0 & 0 & 1 \end{bmatrix} \quad (9)$$

Eq. (9) can be solved for [L] & [D], formulas for general size n can be found in K.J. Bathe, or Pin Tong's books!

1. c..... Assuming row 1 has been factorized earlier
2.           Dφ 11   I = 2, N
3.           Dφ 22   K = 1, I-1
4. c..... Compute the multiplier (Note: U represent L<sup>T</sup>)
5.           XMULT = U(K, I)/U(K, K)
6.           Dφ 33   J = I, N
7.           U(I, J) = U(I, J) - XMULT \* U(K, J)
8.    33    continue
9.           U(K, I) = XMULT
10.  22    continue
11.  11    continue

Table 1 : Skelaton FORTRAN Code For LDL<sup>T</sup>

(assuming the matrix U is completely full)

what if  $u_{kk} = 0$  ?? (usually the case for "indefinite" matrix)

$$1/u(k,k) \approx [u(k,k)]^{-1}$$

$$[K] = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \quad (10)$$

will lead to the following factorized matrix

$$[U] = \begin{bmatrix} 2 & -1/2 & 0 \\ & 3/2 & -2/3 \\ & & 1/3 \end{bmatrix} \quad (11)$$

From Eq. (11), one can obtain

$$[D] \equiv \begin{bmatrix} \text{Diagonal} \\ \text{of U} \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3/2 & 0 \\ 0 & 0 & 1/3 \end{bmatrix} \quad (12)$$

$$\text{and } [L]^T \equiv \begin{bmatrix} \text{Upper} \\ \text{Triangular} \\ \text{Portion of U} \end{bmatrix} = \begin{bmatrix} 1 & -1/2 & 0 \\ & 1 & -2/3 \\ & & 1 \end{bmatrix} \quad (13)$$

# Sparse Storage Scheme

[K] =

11	0	0	41	0	52
	44	0	0	63	0
		66	0	74	0
			88	85	0
				110	97
					112

(14)

x			1 <sup>st</sup>		2 <sup>nd</sup>
	x			3 <sup>rd</sup>	
		x		4 <sup>th</sup>	
			x	5 <sup>th</sup>	
				x	6 <sup>th</sup>
					x

[U] =

x	0	0	x	0	x	1
	x	0	0	x	0	2
		x	0	x	0	3
			x	x	F	4
				x	x	5
					x	6

(15)

$$\text{Istartrow} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ (7 = N + 1) \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 7 \end{pmatrix}$$

(16)

$$\text{Icolumn} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ (6 = N_{\text{coef}}) \end{pmatrix} = \begin{pmatrix} 4 \\ 6 \\ 5 \\ 5 \\ 5 \\ 6 \end{pmatrix}$$

(17)

$$\text{Diag} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 = N \end{pmatrix} = \begin{pmatrix} 11 \\ 44 \\ 66 \\ 88 \\ 110 \\ 112 \end{pmatrix} \quad \text{-----} \quad (18)$$

$$\text{AK} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 = \text{Ncoef} \end{pmatrix} = \begin{pmatrix} 41 \\ 52 \\ 63 \\ 74 \\ 85 \\ 97 \end{pmatrix} \quad \text{off-diag. values} \quad \text{-----} \quad (19)$$

### Re-ordering Algorithms

- RCM & GS are good for skyline and/or variable bandwidth algorithms (Minimize bandwidth/column heights)
- ND & MMD are good for Sparse algorithms (Minimize “Fills-in”)

### Sparse Symbolic Factorization

$$\text{Jstartrow} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 = N + 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \\ 4 \\ 5 \\ 7 \\ 8 \\ 8 \end{pmatrix} \quad \text{---- after "fills-in" ----} \quad (20)$$

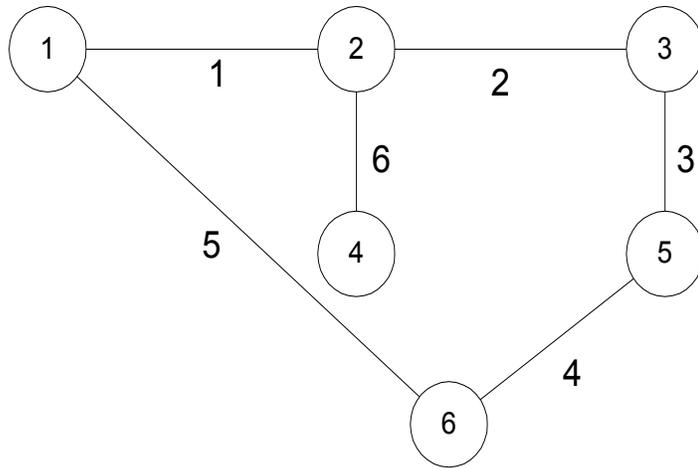
$$\text{Jcolnum} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 = \text{Ncoef2} \end{pmatrix} = \begin{pmatrix} 4 \\ 6 \\ 5 \\ 5 \\ 5 \\ 6 \\ 6 \end{pmatrix} \quad \text{---- after "fills-in" ----} \quad (21)$$

➔ Need to use “Chanined List” idea for better efficiency

1. c..... Assuming row 1 has been factorized earlier
2.       Dφ 11   I = 2, N
3.       Dφ 22   K = Only those previous rows which have contribution to current  
row I
4. c..... Compute the multiplier (Note: U represent  $L^T$ )
5.       XMULT = U(K , I)/U(K , K)
6.       Dφ 33   J = appropriated column numbers of row K
7.       U(I , J) = U(I , J) – XMULT \* U(K , J)
8.   33   continue
9.       U(K , I) = XMULT
10. 22   continue
11. 11   continue

Table 2 : Pseudo FORTRAN Skelaton Code For Sparse  $LDL^T$  Factorization

Figure 3.2.1 Example of an adjacency structure



ADJNCY

2	6	1	3	4	2	5	2	3	6	1	5
---	---	---	---	---	---	---	---	---	---	---	---

XADJ

1	3	6	8	9	11	13
---	---	---	---	---	----	----

node number

1	2	3	4	5	6
---	---	---	---	---	---

[K] =

	1	2	3	4	5	6
1	x	x				x
2	x	x	x	x		
3		x	x		x	
4		x		x		
5			x		x	x
6	x				x	x

## Sparse Numerical Factorization

The “tricky” book-keeping process here is VERY SIMILAR to the chained list ideas used in symbolic phase!

### Sparse Forward & Backward Phase

Relatively simple

### “Master” (or “Super”) Degree-of-Freedom

	1	2	3	4	5	6	7	8	9	10	11	12	13	14				
[K] =	x	x	x			x			x	x	x		x	x	1	}	Dot-Product	
	<b>x</b>	x	x			x			x	x	x		x	x	2			
	<b>x</b>	<b>x</b>	x			x			x	x	x		x	x	3			
				x	x		x	x						x		4	}	
					x		x	x						x		5		
		<b>x</b>	<b>x</b>	<b>x</b>			x	x	x	F	F	F		x	F	6	}	
							x	x	x	x	F		x	x	7			
								x	x	x	F		x	x	8	}	(42)	
	<b>x</b>	<b>x</b>	<b>x</b>							x	x	F		x	x			9
	<b>x</b>	<b>x</b>	<b>x</b>	Sym						x	F		x	x	10			
	<b>x</b>	<b>x</b>	<b>x</b>									x	x	x	x	11	}	
													x	x	x	12		
	<b>x</b>	<b>x</b>	<b>x</b>											x	x	13		
	<b>x</b>	<b>x</b>	<b>x</b>												x	14		

```

1.      c..... Assuming row 1 has been factorized earlier
2.      Dφ 11  I = 2, N
3.      Dφ 22  K = Only those previous "MASTER" rows which have contribution to current
           row I

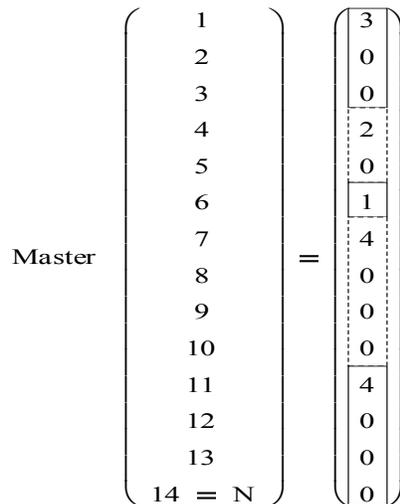
4.1.   c..... Compute the multiplier (Note: U represent LT)
4.2.   NSLAVEDOF = MASTER(I) - 1
5.1.   XMULT = U(K , I)/U(K , K)
           *
           *
           *

5.2.   XMULm = U(K+m , I)/U(K+m , K+m)
5.3.   c..... m = 1,2,.....NSLAVEDOF
6.      Dφ 33  J = appropriated column numbers of "master" row# k
7.1.   U(I, J) = U(I, J) - XMULT * U(K , J)
7.2.   - XMULm*U(K+m,J)
8.      33  continue
9.1.   U(K , I) = XMULT
9.2.   U(K+m , I) = XMULm
10.    22  continue
11.    11  continue

```

Table 2 : Pseudo FORTRAN Skelaton Code For Sparse LDL<sup>T</sup> Factorization With Unrolling

### Strategies



“Chained List” KEY Ideas

→ 1<sup>st</sup> step: consider original non-zeroes  
 → 2<sup>nd</sup> step: consider “Fills-in”

	1	2	3	4	5	6	
Recalled [U] =	x	0	0	x	0	x	1
		x	0	0	x	0	2
			x	0	x	0	3
				x	x	F	4
					x	x	5
							x

Step 0 : Initialize  $IchainL \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix} = \{0\} = \text{Loc update} \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix}$

Step 1 : Consider “original” row  $i = 1$

Since  $IchainL(1) = 0 \rightarrow$  no contributions from previous rows

$IchainL(4) = 1 \rightarrow$  “Future” row# 4 will need row# 1

$IchainL(1) = 1$

$LocUpdate(1) = 1$

Step 2 : Consider “original” row  $i = 2$

Since  $IchainL(2) = 0 \rightarrow$  no contributions from previous rows

$IchainL(5) = 2 \rightarrow$  row 2 will have contribution to “future” row# 5

$IchainL(2) = 2$

$LocUpdate(i = 2) = 3$

Step 3 : Consider “original” row  $i = 3$

Since  $IchainL(i = 3) = 0 \rightarrow$  get no contributions from previous rows

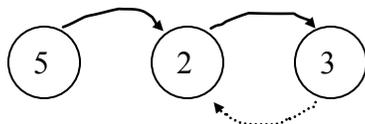
“Current” Row 3 will also have contribution to “future” row# 5

Hence, row# 3 has to be added into the “chained list” of

“future” row# 5  $\rightarrow IchainL(3) = 2$

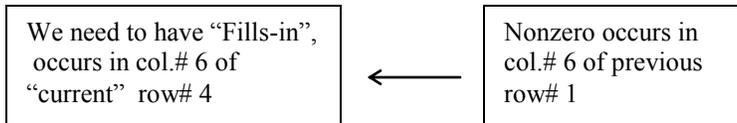
$IchainL(2) = 3 \rightarrow$  overwrite old value!

Thus:  $LocUpdate(i = 3) = 4$

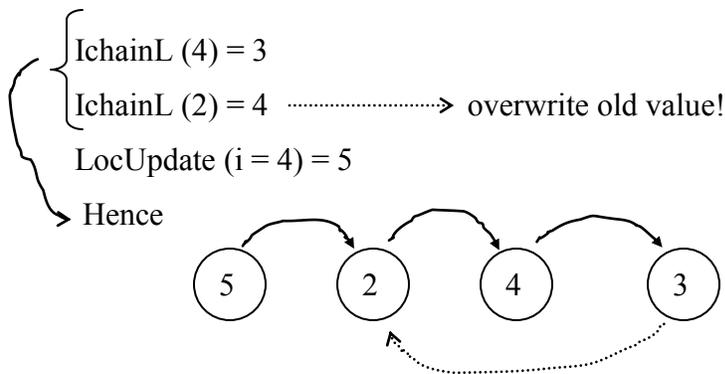


Step 4 : Consider “original” row  $i = 4$   
 Since  $\left\{ \begin{array}{l} \text{IchainL}(i = 4) = 1 \\ \& \text{IchainL}(1) = 1 \end{array} \right\}$  Thus, “current” row 4 needs contribution from previous row# 1, only.

Now,  $\text{LocUpdate}(1) = \underbrace{\text{LocUpdate}(1)}_{\equiv 1} + 1 = 2^{\text{nd}}$  location



Also, since the first nonzero of the “original” row# 4 occurs in col.# 5  $\rightarrow$  “current” row# 4 will ALSO have contributions to “future” row# 5. Thus:



Step 5 : Consider “original” row  $i = 5$   
 Now  $\left. \begin{array}{l} \text{IchainL}(I = 5) = 2 \\ \text{IchainL}(2) = 4 \\ \text{IchainL}(4) = 3 \\ \text{IchainL}(3) = 2 \end{array} \right\}$  Thus, these “previous” rows will have contributions to “current” row# 5

Will not be true for numerical factorization

However, since the “original”  $K_{5,6} = \text{non-zero}$

Hence row#5 is already full  $\rightarrow$  previous rows #2, #4, #3 will not have any “fills-in” effects on current row#5

Step 6 : Stop, no need to consider LAST row (no fills-in) !

```

Subroutine metisreord(NEQNS,XADJ,ADJNCY,PERM,INVP)

integer XADJ(1), ADJNCY(1), PERM(1), INVP(1)
integer itemp(8)

c .....
c Purpose : driver to call METIS_NODEND routine from the Metis Library
c           METIS_NodeND (int *n, idxtype *xadj, idxtype adjncy, int *num-flag
c                       int *options, idxtype *perm, idxtype *iperm)
c INPUT   : NEQNS
c           XADJ
c           ADJNCY
c output  : PERM
c           INVP
c .....

c
c options flags
c itemp(0)=0
c itemp(1)=3
c itemp(2)=1
c itemp(3)=2
c itemp(4)=0
c itemp(5)=1
c itemp(6)=0
c itemp(7)=1

do i = 0,7
  itemp(i)=0
enddo

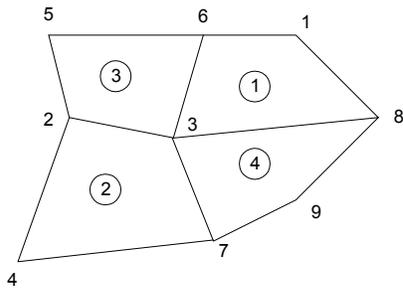
write(23,*) 'METIS =', (itemp(i),i=0,7)
ncount=1 ! 0 for C, 1 for Fortran
c METIS_NodeND (int *n, idxtype *xadj, idxtype adjncy, int *num-flag
c               int *options, idxtype *perm, idxtype *iperm)
c call METIS_NodeND (NEQNS,XADJ,ADJNCY,ncount,itemp,PERM,INVP) ! fast
c...or...call METIS_NodeWD (NEQNS,XADJ,ADJNCY,ncount,itemp,PERM,INVP) ! slow
return
end

```

<p> <b>PERM(i)=j</b>  <b>Perm(1)=8</b>  <b>Perm(old#)=new#</b>  <b>INVP(i)=j</b>  <b>INVP(new#)=old#</b> </p>
---

<p> <b>XADJ(n+1)</b>  <b>ADJNCY(2*ncoff)</b>  <b>Itemp(8)</b>  <b>PERM(n)</b>  <b>INVP(n)</b> </p>
--

# EFFICIENT SPARSE ASSEMBLY

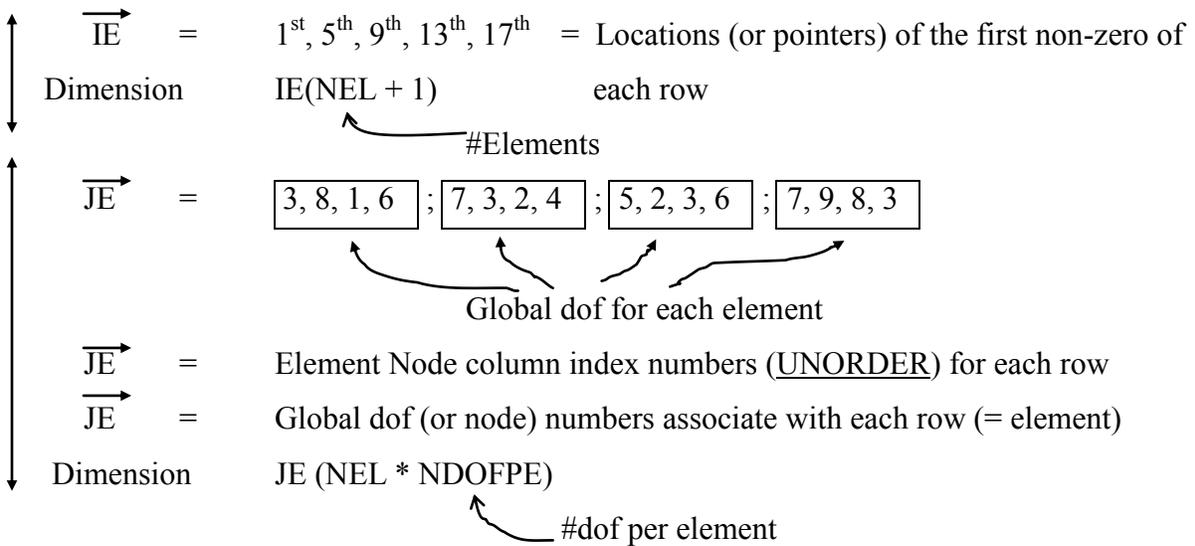


To simplify the discussions, assuming each node has 1 dof.  
 However, the same algorithms can also be applied to multi-dof per node

Figure 1 : A Simple F.E. Mesh

$$[E] = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 \end{matrix} \\ \begin{matrix} \textcircled{1} \\ \textcircled{2} \\ \textcircled{3} \\ \textcircled{4} \end{matrix} & \begin{pmatrix} 1 & 0 & 1 & 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 1 & 1 & 1 \end{pmatrix} \end{matrix} = \begin{matrix} \text{Element-Node} \\ \text{Connectivity Information} \end{matrix}$$

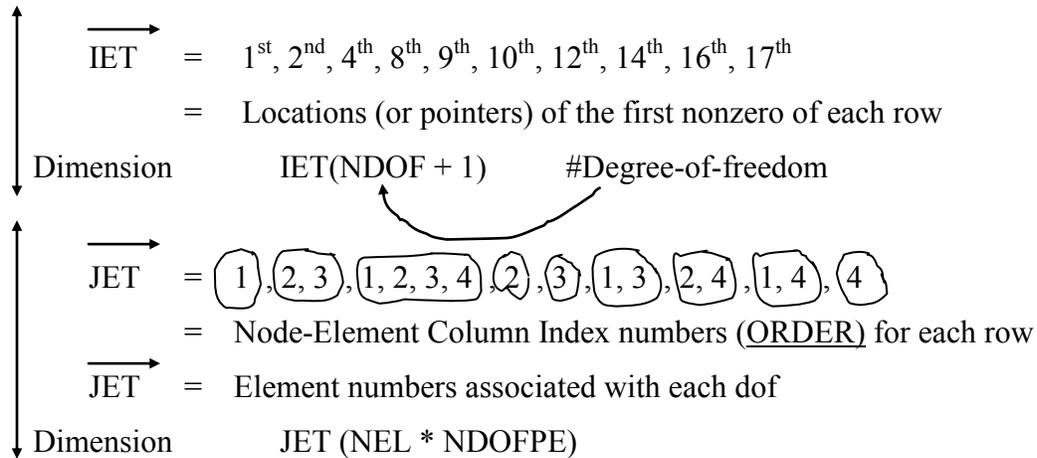
To save memory, the above matrix can be described by 2 integer arrays :



Transposing the “Element-Node Connectivity” matrix will give:

$$[E^T] = \begin{matrix} & \begin{matrix} \textcircled{1} & \textcircled{2} & \textcircled{3} & \textcircled{4} \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{matrix} & \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \end{matrix} = \begin{matrix} \text{Node-Element} \\ \text{Connectivity Information} \end{matrix}$$

To save memory, the above matrix can be described by the following 2 integer arrays:



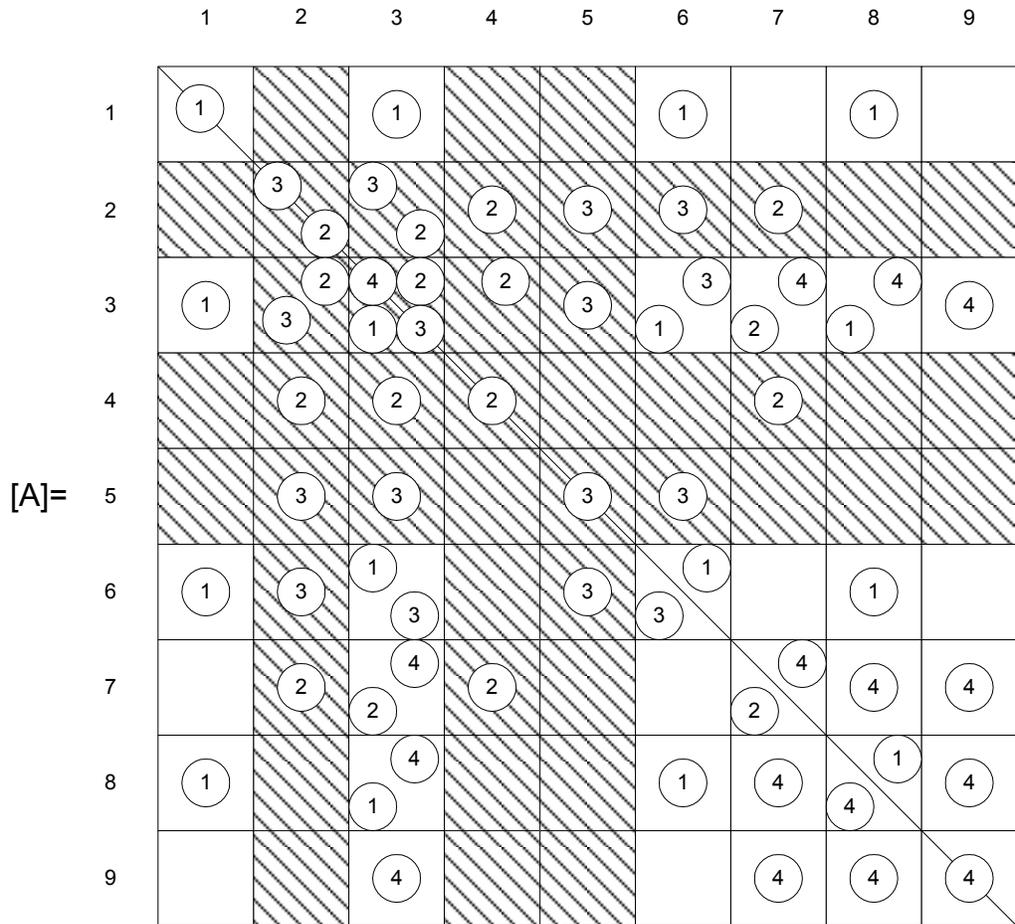


Figure 2 : Total (stiffness) Matrix

$$IA = 1, 4, 9, 15, 16, 17, 18, 20, 21, 21$$

$$JA = \underline{3}, \underline{8}, \underline{6}, \underline{7}, \underline{3}, \underline{4}, \underline{5}, \underline{6}, \underline{8}, \underline{6}, \underline{7}, \underline{4}, \underline{5}, \underline{9}, \underline{7}, \underline{6}, \underline{8}, \underline{9}, \underline{8}, \underline{9}$$

Could be unordered

How to impose (Dirichlet) boundary conditions

Assuming  $[A]\vec{x} = \vec{b}$ , ndof = 4 and with Dirichlet boundary conditions

$$x_2 = k_2 \text{ and } x_3 = k_3$$

$$\begin{pmatrix} A_{11} & A_{12} & A_{13} & A_{14} \\ A_{21} & A_{22} & A_{23} & A_{24} \\ A_{31} & A_{32} & A_{33} & A_{34} \\ A_{41} & A_{42} & A_{43} & A_{44} \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 = k_2 \\ X_3 = k_3 \\ X_4 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{pmatrix} \iff \begin{pmatrix} A_{11} & 0 & 0 & A_{14} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ A_{41} & 0 & 0 & A_{44} \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ X_3 \\ X_4 \end{pmatrix} = \begin{pmatrix} b_1 - A_{12} \cdot k_2 - A_{13} \cdot k_3 \\ k_2 \\ k_3 \\ b_4 - A_{42} \cdot k_2 - A_{43} \cdot k_3 \end{pmatrix}$$

Note: After all  $x_i$  are found, reactions

$$R_2 = \sum_{j=1}^4 A_{2j} X_j \quad \text{and} \quad R_3 = \sum_{j=1}^4 A_{3j} X_j$$

$$[A]= \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{matrix} & \left( \begin{array}{cccccccc}
 X & 0 & X & 0 & 0 & X & 0 & X & 0 \\
 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 X & 0 & X & 0 & 0 & X & X & X & X \\
 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
 X & 0 & X & 0 & 0 & X & 0 & X & 0 \\
 0 & 0 & X & 0 & 0 & 0 & X & X & X \\
 X & 0 & X & 0 & 0 & X & X & X & X \\
 0 & 0 & X & 0 & 0 & 0 & X & X & X
 \end{array} \right)
 \end{matrix}$$

→ B.C.
→ A lot of elements contribute to this dof (i=3)

**Figure 3 :** Total (Stiffness) Matrix With Dirichlet Boundary Conditions @ dof = 2, 4 and 5

The above symmetrical matrix [A] can be described by the following 2 integer arrays :

$$\{IA\} \text{ (NDOF + 1)} = 1^{\text{st}}, 4^{\text{th}}, 4^{\text{th}}, 8^{\text{th}}, 8^{\text{th}}, 8^{\text{th}}, 9^{\text{th}}, 11^{\text{th}}, 12^{\text{th}}, 12^{\text{th}}$$

= starting location of the first non-zero, off-diagonal terms for each row

$$\{JA\} \text{ (NCOEF1)} = \underline{3}, \underline{6}, \underline{8}, 6, 7, 8, 9, \underline{8}, 8, 9, \underline{9}$$

= Column numbers associated with each non-zero off-diagonal terms for each row  
(could be unordered)

#of non-zero, off-diagonal terms of the original (before factorization) matrix

```

subroutine spass1(ndof,nelpdof,nel,ndofpe,iel dof,ielconect
$,nelpdofare)
implicit real*8(a-h,o-z)
dimension nelpdof(ndof),iel dof(ndofpe),ielconect(nel,ndofpe)
$,nelpdofare(ndof,6)
c.....Purposes: To find HOW MANY, and WHICH elements are connected to each dof
c..... This code is stored under file name *symb*.f, in sub-directory
c..... ~/*odu*cl*/
c*****
c.....Key Ideas:
c.....Input----> ndof,nel,iel dof(-)=global dof# associated with each element
c.....Output ---> Get # elements associated with each dof, and stored in nelpdof(-)
c..... ---> Get the element numbers associated with each dof = nelpdofare(-)
c*****
c.....Initialization
do 11 i=1,ndof
11 nelpdof(i)=0 ! # elements connected to the i-th dof
c.....
do 12 i=1,nel
c.....Get ndofpe (=4, for 2D truss) associated with each i-th element
c.....For example: iel dof(1)=3
c..... iel dof(2)=4
c..... iel dof(3)=7
c..... iel dof(4)=8
do 14 j=1,ndofpe
14 iel dof(j)=ielconect(i,j)
c
do 13 j=1,ndofpe
iglobdof=iel dof(j)
nelpdof(iglobdof)=nelpdof(iglobdof)+1
icount=nelpdof(iglobdof)
if (icount .gt. 6) then
write(6,*) 'ERROR: increase dimension nelpdofare(iglobdof,6)'
write(6,*) ' assumed max # elements connect to a dof is only 6'
stop
else
nelpdofare(iglobdof,icount)=i
endif
13 continue
12 continue
c
write(6,*) 'nelpdof= ',(nelpdof(i),i=1,ndof)
do 21 i=1,ndof
j=nelpdof(i)
write(6,*) 'nelpdofare= ',i, (nelpdofare(i,k),k=1,j)
21 continue
c
return
end
c*****
subroutine spass2(ncoff,ndof,tempok,nelpdof,nelpdofare,ndofpe
$,iel dof,ielconect
$,elk,offdiag,kptrs,kllindx,force,nel,diagk)
implicit real*8(a-h,o-z)
dimension tempok(ndof),nelpdof(ndof),nelpdofare(ndof,6)
$,ielconect(nel,ndofpe),elk(ndofpe,ndofpe),offdiag(ncoff)
$,kllindx(ncoff),force(ndof),iel dof(ndofpe),kptrs(ndof)
dimension diagk(ndof)

```

```

c.....Purposes: To do sparse stiffness assembly (according to NASA K* format), by doing
c..... 1 row at a time
c..... This code is stored under file name *symb*.f, in sub-directory
c..... ~/*odu*cl*/
c*****
c.....Key Ideas:
c.....      do 1 i 1,ndof
c.....          do 2 j=1,nelpdof(i)
c.....              j-th el = nelpdofare(i,j)
c.....              get ieldof(ndofpe) = element global dof associated with j-th el
c.....              get element stiffness = elk(ndofpe,ndofpe)
c.....              contributions of element stiffness to "ONLY row #i" of total stiffness
c.....              and store this information in a temporary array tempok(ndof)
c.....              consider diagonal & upper triangular portion only)
c.....          2 continue
c.....
c.....          do 5 j=i,ndof
c.....              if (tempok(j) .ne. 0.) then
c.....                  get diagk(-), offdiag(-), kptrs(-), kllindx(-) in a row-by-row fashion
c.....              5 continue
c.....          1 continue
c+++++Note: The user is required to properly initialize kptrs(-) array (including DIRICHLET
c+++++ boundary conditions) before calling these assembling routines
c*****
      nzoffd=0
      do 1 i=1,ndof ! (say, i=5-th row)
      nzpr=0
      do 6 j=1,ndof
      6 tempok(j)=0.
      do 2 j=1,nelpdof(i)
      jel=nelpdofare(i,j)
c.....Get ndofpe (=4, for 2D truss) associated with each i-th element
      do 14 m=1,ndofpe
      14 ieldof(m)=ielconect(jel,m)
c.....Get element stiffness matrix
      call elstif(jel,ndofpe,elk)
      do 3 k=1,ndofpe
      irowdof=ieldof(k)
      if(irowdof .ne. i) go to 3
      do 4 l=1,ndofpe
      icoldof=ieldof(l)
      if(icoldof .lt. i) go to 4 ! skip the lower half of stiffness matrix
      tempok(icoldof)=tempok(icoldof)+elk(k,l)
      4 continue
      3 continue
      2 continue
c
      diagk(i)=tempok(i)
      force(i)=diagk(i)
      do 5 j=i+1,ndof ! Thus, this loop will be skipped for the last row i=ndof
      if( tempok(j) .eq. 0. ) go to 5 ! skip recording if Kij=0.
      nzoffd=nzoffd+1
      nzpr=nzpr+1
      offdiag(nzoffd)=tempok(j)
      kptrs(i)=nzpr
      kllindx(nzoffd)=j
      5 continue
      1 continue
      ncoef=nzoffd
c
      write(6,*) 'ncoef= ',ncoef
      write(6,*) 'kptrs= ',(kptrs(i),i=1,ndof)
      write(6,*) 'kllindx= ',(kllindx(i),i=1,ncoef)
      write(6,*) 'diagk= ',(diagk(i),i=1,ndof)
      write(6,*) 'offdiag= ',(offdiag(i),i=1,ncoef)
      write(6,*) 'force= ',(force(i),i=1,ndof)
c
      return
      end

```

```

subroutine symbass(ie,je,iet,jet,n,ia,ja)
implicit real*8(a-h,o-z)
dimension ie(*),je(*),iet(*),jet(*),ia(*),ja(*)
c+++++
c.....Purposes: symmetrical, sparse symbolic assembly
c.....      This code is stored under file name *symb*.f, in sub-directory
c.....      ~/*odu*cl*/
c+++++
c.....NOTE: This is a beta early version, please "do NOT" distribute
c.....      this source code to general publics, as we have agreed !!
c+++++
c.....Input: ie(nel+1)=locations (or pointers) of the first non-zero
c.....      of each row (of element-dof connectivity info.)
c.....      je(nel*ndofpe)=global dof column number for non-zero
c.....      terms of each row (of element-dof connectivity info.)
c.....      iet(ndof+1)=locations (pointers) of the first non-zero
c.....      of each row (of dof-element connectivity info.)
c.....      jet(nel*ndofpe)=locations (pointers) of the first non-zero
c.....      of each row (of dof-element connectivity info.)
c.....      ia(ndof)= ndof in the positions corespond to Dirichlet b.c.
c.....      0 elsewhere
c.....Output:ia(ndof+1)=starting locations of the first non-zero
c.....      off-diagonal terms for each row of structural stiffness
c.....      matrix
c.....      ja(ncoeff)=column numbers (unordered) corespond to
c.....      each nonzero, off-diagonal term of each row of structural
c.....      stiffness matrix
c+++++
      jp=1                                !001
      nml=n-1                              !002
      do 30 i=1,nml                        !003 last row (= eq) will be skipped
      jpi=jp                                !004 delayed counter for ia(-) array
      if ( ia(i) .eq. n ) go to 30          !005 skip row which corespond to Dirichlet b.c.
      ieta=iet(i)                           !006 begin index (to find how many elements)
      ietb=iet(i+1)-1                       !007 end index (to find how many elements)
      do 20 ip=ieta,ietb                   !008 loop covering ALL elements attached to row i
      j=jet(ip)                             !009 actual "element number" attached to row i
      iea=ie(j)                             !010 begin index (to find how many nodes attached to
      ! element j)
      ieb=ie(j+1)-1                        !011 end index (to find how many nodes attached to
      ! element j)
      do 10 kp=iea,ieb                     !012 loop covering ALL nodes attached to element j
      k=je(kp)                             !013 actual "node, or column number" attached to element
      ! j
      if ( k .le. i ) go to 10              !014 skip, if it involves with LOWER triangular portion
      if ( ia(k) .ge. i ) go to 10          !015 skip, if same node already been accounted by
      ! earlier elements
      ja(jp)=k                             !016 record "column number" associated with non-zero
      ! off-diag. term
      jp=jp+1                              !017 increase "counter" for column number array ja(-)
      ia(k)=i                              !018 record node (or column number) k already
      ! contributed to row i
10      continue                          !019
20      continue                          !020
30      ia(i)=jpi                          !021 record "starting location" of non-zero off-diag.
      ! terms associated with row i
      ia(n)=jp                             !022 record "starting location" of non-zero term of LAST
      ! ROW
      ia(n+1)=jp                           !023 record "starting location" of non-zero term of LAST
      ! ROW + 1

      return
      end
c%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
subroutine numass(ia,ja,idir,ae,be,lm,ndofpe,an,ad,b,ip)
implicit real*8(a-h,o-z)
dimension ia(*),ja(*),idir(*),ae(*),be(*),lm(*),an(*)
dimension ad(*),b(*),ip(*)
c+++++
c.....Purposes: symmetrical, sparse numerical assembly
c.....      This code is stored under file name *symb*.f, in sub-directory

```

```

c.....      ~/*odu*cl*/
c+++++
c.....NOTE: This is a beta early version, please "do NOT" distribute
c.....      this source code to general publics, as we have agreed !!
c+++++
c.....Input: ia(ndof+1)=starting locations of the first non-zero
c.....      off-diagonal terms for each row of structural stiffness
c.....      matrix
c.....      ja(ncoeff)=column numbers (unordered) corespond to
c.....      each nonzero, off-diagonal term of each row of structural
c.....      stiffness matrix
c.....      idir(ndof)= 1 in the positions corespond to Dirichlet b.c.
c.....      0 elsewhere
c.....      ae(ndofpe**2),be(ndofpe)= element (stiffness) matrix,
c.....      and element (load) vector
c.....      lm(ndofpe)= global dof associated with a finite element
c.....      ndofpe= number of dof per element
c.....      b(ndof)= before using this routine, values of b(-) should
c.....      be initialized to:
c.....      Ci, values of prescribed Dirichlet bc at proper locations
c.....      or values of applied nodal loads
c
c.....Output: an(ncoeff1)= values of nonzero, off-diagonal terms of
c.....      structural stiffness matrix
c.....      ad(ndof)= values off diagonal terms of structural stiffness
c.....      matrix
c.....      b(ndof)= right-hand-side (load) vector of system of linear
c.....      equations
c.....Temporary Arrays:
c.....      ip(ndof)= intialized to 0
c.....      then IP(-) is used and reset to 0
c%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
do 40 L=1,ndofpe          !001 local "row" dof
i=lm(L)                  !002 global"row" dof
if ( idir(i) .ne. 0 ) go to 40 !003 skip, if DIRICHLET b.c.
k=L-ndofpe              !004 to find location of element k-diag
ad(i)=ad(i)+ae(k+L*ndofpe) !005 assemble K-diag
b(i)=b(i)+be(L)         !006 assemble element rhs load vector
kk=0                    !007 flag, to skip contribution of entire
                        !      global row i if all global col #
                        !      j < i, or if entire row i belongs
                        !      to LOWER triangle
do 20 LL=1,ndofpe      !008 local "column" dof
k=k+ndofpe             !009 find location of element stiffness k
if (LL .eq. L) go to 30 !010 skip, diag. term already taken care
j=lm(LL)               !011 global column dof
if ( idir(j) .ne. 0 ) go to 10 !012 skip, if DIRICHLET b.c.
if (j .lt. i) go to 20 !013 skip, if LOWER portion
ip(j)=k                !014 record global column # j (associated with
                        !      global row # i) corespond to k-th term
                        !      of element stiffness k
kk=1                   !015 FLAG, indicate row L of [k] do have
                        !      contribution to global row I of [K]
go to 20               !016
10  b(i)=b(i)-b(j)*ae(k) !017 modify rhs load vector due to DIRICHLET b.c.
20  continue           !018
if (kk .eq. 0) go to 40 !019 skip indicator (see line 007)
iaa=ia(i)              !020 start index
iab=ia(i+1)-1          !021 end index
do 30 j=iaa,iab        !022 loop covering all col numbers associated
                        !      with global row i
k=ip( ja(j) )          !023 ip ( col # ) already defined on line 014
                        !      or initialized to ZERO initially
if (k .eq. 0) go to 30 !024 skip
an(j)=an(j)+ae(k)     !025 assemble [K] from [k]
ip( ja(j) )=0         !026 reset to ZERO for col # j before considering
                        !      the next row L
30  continue           !027
40  continue           !028
c.....print debugging results
ndof=9

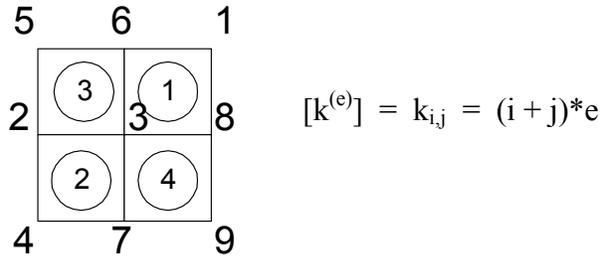
```

```
ncoeff1=20
c   write(6,*) 'ia(-) array = ',(ia(i),i=1,ndof+1)
c   write(6,*) 'ja(-) array = ',(ja(i),i=1,ncoeff1)
c   write(6,*) 'ad(-) array = ',(ad(i),i=1,ndof)
c   write(6,*) 'an(i) array = ',(an(i),i=1,ncoeff1)
return
end
```

```

assembling methods: 1=slow; 2=fast
method= 1
  1  3  8  1  6
  2  7  3  2  4
  3  5  2  3  6
  4  7  9  8  3
nelpdof= 1  2  4  1  1  2  2  2  1
nelpdofare= 1  1
nelpdofare= 2  2  3
nelpdofare= 3  1  2  3  4
nelpdofare= 4  2
nelpdofare= 5  3
nelpdofare= 6  1  3
nelpdofare= 7  2  4
nelpdofare= 8  1  4
nelpdofare= 9  4
ncoef= 20
kptrs= 3  5  6  1  1  1  2  1  0
kllindx= 3  6  8  3  4  5  6  7  4  5  6  7  8  9  7  6  8  8  9  9
diagk= 6.00000000000000 24.00000000000000 60.00000000000000 16.00000000000000
      6.00000000000000 32.00000000000000 12.00000000000000 28.00000000000000
      16.00000000000000
offdiag= 4.00000000000000 7.00000000000000 5.00000000000000
        25.00000000000000 14.00000000000000 9.00000000000000 18.00000000000000
        8.00000000000000 12.00000000000000 12.00000000000000 26.00000000000000
        26.00000000000000 31.00000000000000 24.00000000000000 10.00000000000000
        15.00000000000000 6.00000000000000 16.00000000000000 12.00000000000000
        20.00000000000000
force= 6.00000000000000 24.00000000000000 60.00000000000000 16.00000000000000
      6.00000000000000 32.00000000000000 12.00000000000000 28.00000000000000
      16.00000000000000
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```



$$(1) \rightarrow \boxed{3, 8, 1, 6} \rightarrow [k^{(1)}] = \begin{pmatrix} 2 & 3 & 4 & 5 \\ 3 & 4 & 5 & 6 \\ 4 & 5 & 6 & 7 \\ 5 & 6 & 7 & 8 \end{pmatrix}$$

$$(2) \rightarrow \boxed{7, 3, 2, 4} \rightarrow [k^{(2)}] = \begin{pmatrix} 4 & 6 & 8 & 10 \\ 6 & 8 & 10 & 12 \\ 8 & 10 & 12 & 14 \\ 10 & 12 & 14 & 16 \end{pmatrix}$$

$$(3) \rightarrow \boxed{5, 2, 3, 6} \rightarrow [k^{(3)}] = \begin{pmatrix} 6 & 9 & 12 & 15 \\ 9 & 12 & 15 & 18 \\ 12 & 15 & 18 & 21 \\ 15 & 18 & 21 & 24 \end{pmatrix}$$

$$(4) \rightarrow \boxed{7, 9, 8, 3} \rightarrow [k^{(4)}] = \begin{pmatrix} 8 & 12 & 16 & 20 \\ 12 & 16 & 20 & 24 \\ 16 & 20 & 24 & 28 \\ 20 & 24 & 28 & 32 \end{pmatrix}$$

	1	2	3	4	5	6	7	8	9
1	6		4			7		5	
2		12+12	25	14	9	18	8		
3			2+8 +18+32	12	12	5+21	26	31	24
4				16			10		
<b>K=</b>	5				6	15			
6						8+24		6	
7							4+8	16	12
8								4+24	20
9									16

Hence :

$$\overrightarrow{AD} = (6, 24, 60, 16, 6, 32, 12, 28, 16)$$

$$\overrightarrow{AN} = \boxed{4, 7, 5}$$

$$\boxed{25, 14, 9, 18, 8}$$

$$\boxed{12, 12, 26, 26, 31, 24}$$

$$\boxed{10}$$

$$\boxed{15}$$

$$\boxed{6}$$

$$\boxed{16, 12}$$

$$\boxed{20}$$

```

method= 2
  1 3 8 1 6
  2 7 3 2 4
  3 5 2 3 6
  4 7 9 8 3
ia(-) array = 1 4 9 15 16 17 18 20 21 21
ja(-) array = 3 8 6 7 3 4 5 6 8 6 7 4 5 9 7 6 8 9 8 9
ad(-) array = 6.000000000000000 24.000000000000000 60.000000000000000
              16.000000000000000 6.000000000000000 32.000000000000000 12.000000000000000
              28.000000000000000 16.000000000000000
an(i) array = 4.000000000000000 5.000000000000000 7.000000000000000
              8.000000000000000 25.000000000000000 14.000000000000000 9.000000000000000
              18.000000000000000 31.000000000000000 26.000000000000000 26.000000000000000
              12.000000000000000 12.000000000000000 24.000000000000000 10.000000000000000
              15.000000000000000 6.000000000000000 12.000000000000000 16.000000000000000
              20.000000000000000

```

Unordered !!
--------------

# Sparse Symbolic Matrix Assembly Algorithms

Input :  $\vec{IE}$ ,  $\vec{JE}$       Element-Node Connectivity Information

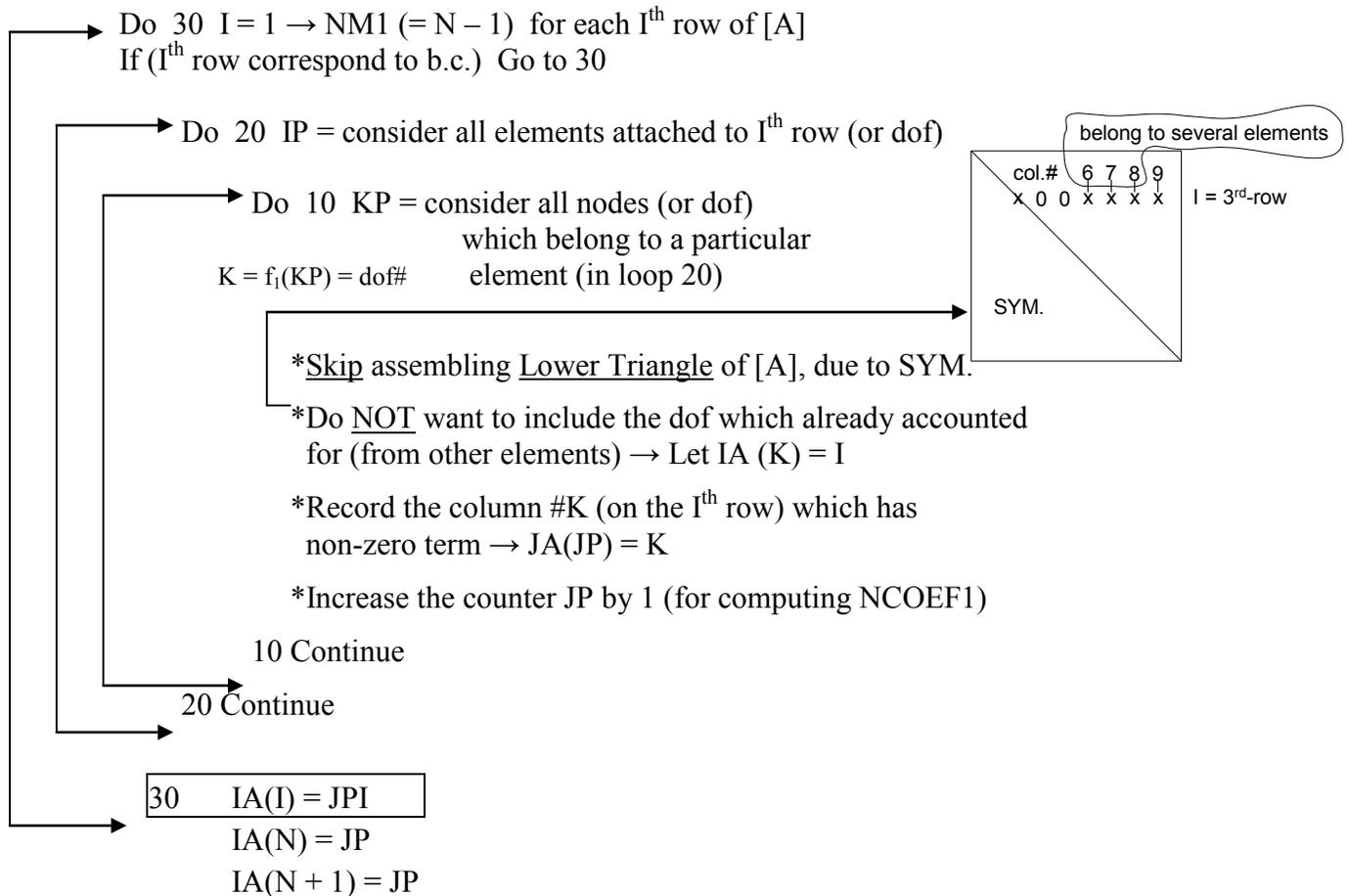
$\vec{IET}$ ,  $\vec{JET}$       Node-Element Connectivity Information

$N$       Number of Nodes (or dof) in a FE model

$$\vec{IA}(N) = \begin{cases} N, & \text{correspond to Dirichlet b.c. location} \\ 0, & \text{elsewhere} \end{cases}$$

Output :  $\vec{IA}(N+1)$ , NCOEF1  
 $\vec{JA}(NCOEF1)$  is unordered! } Descriptions of Non-Zero location of matrix [A]

## Key Ideas



## Detailed Explanation of Sparse Symbolic Assembly routine

Line 01 : Initial pointer (or counter) for the column index array JA (JP) where  $JP = 1, 2, \dots, NCOEF1$ .  
Later on, the value of JP will be kept increasing by 1 (see line 17)

Line 02 : We only need to consider the first  $(N - 1)$  rows, since in the last row (= row N), there is no non-zero off-diagonal term

\*

\*

\*

Assuming  $\overrightarrow{IA}$  and  $\overrightarrow{JA}$  for the first row of matrix [A] has already been constructed. Now, we want to construct row #2 for  $\overrightarrow{IA}$  and  $\overrightarrow{JA}$

So far, we have

$$IA \begin{pmatrix} 1 \\ 3 \\ 8 \\ 6 \\ * \\ * \\ * \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

and

$$JA \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 3 \\ 8 \\ 6 \end{pmatrix}$$

After Processing Row 1

Initialized values

Now,

Do 30 I = 2  
 JPI = 4 (=JP)  
 IETA = 2  
 IETB = 3

Do 20 IP = 2, 3  
 J = 2 → 3  
 IEA = 5 → 9  
 IEB = 8 → 12

Do 10 KP = 5, 8 → 9, 12  
 K = 7 → 3 → 2 → 4 → 5, 2, 3, 6

important

If (K•LE•I) Go to 10 → No → No → Yes → No → No → Yes<sub>(skip)</sub> → No → No

→ If [IA(K)•GE•I] Go to 10 → No → No → No → No → Yes, skip because col.# 3 of row 2 has already acct. by el.#2, hence col.#3 will not be counted again by el.#3

$$JA(4) = 7, JA(5) = 3, JA(6) = 4 \rightarrow JA \begin{pmatrix} 7 \\ 8 \end{pmatrix} = \begin{pmatrix} 5 \\ 6 \end{pmatrix}$$

important

JP = 5, 6, 7 → 8, 9

$$\rightarrow IA(7) = 2, IA(3) = 2, IA(4) = 2 \rightarrow IA \begin{pmatrix} 5 \\ 6 \end{pmatrix} = \begin{pmatrix} 2 \\ 2 \end{pmatrix}$$

10 → Continue

20 → Continue

30 IA(2) = 4

Hence, after finishing row I = 2, we have

$$IA \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ (10 = N + 1) \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \\ 2 \\ 2 \\ 2 \\ 2 \\ 2 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

After processing row 2

Initialized values

$$JA \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \end{pmatrix} = \begin{pmatrix} 3 \\ 8 \\ 6 \\ 7 \\ 3 \\ 4 \\ 5 \\ 6 \end{pmatrix}$$

Unorder col #

for row 1

for row 2