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0001: |*****
0002: |*** 疎行列とその計算      (adj_mtx_c型のサブクラス)      ***
0003: |***      内部データ構造: 「圧縮行格納(Compressed Row Storage, CRS)形式」      ***
0004: |***      内部アルゴリズム: 直接求解もしくは反復求解      ***
0005: |*****
0006: |
0007: | ○ 直接求解には, PARDISOライブラリ( http://pardiso-project.org/ ) を使用.
0008: |
0009: |   本コードでは, Intel MKL (Math Kernel Library)版を使用している.
0010: |   ・コンパイルオプションに“-fpp -DMKL”を追加
0011: |   ・Fortran90による具体例は mklディレクトリ以下を参照
0012: |   ... ¥mkl¥examples¥examples_core_f.zip¥solverf¥source¥pardiso_sym_f90.f90
0013: |   ・詳細は「Reference Manual for Intel Math Kernel Library」を参照
0014: |
0015: |   もし, 本家のAcademic(Free)版 PARDISO ライブラリを使う場合には以下に注意のこと.
0016: |   ・Linux + gfortran についてのみバイナリが存在(登録のみで1年間ライセンス)
0017: |   ・本コード中の CALL pardiso ( ) の引数と若干違うかもしれない(未確認)
0018: |
0019: | ○ 反復求解では, PARDISOのごく一部の引数のみだが, 共有できるようにルーチンを設計した.
0020: |
0021: |
0022: | #ifdef MKL
0023: | INCLUDE 'mkl_pardiso.f90'   ! Intel MKL版 pardiso を使うためのヘッダファイル (intel提供)
0024: | #endif
0025: |
0026: | !

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0027:
0028: MODULE sp_mtx_class
0029:
0030:     USE constants
0031:     USE sort_and_search_module, ONLY: binary_search
0032: #ifdef MKL
0033:     USE mkl_pardiso                ! mkl_pardiso.f90 内に定義あり
0034: #else
0035:     USE PGG_CRS_module
0036: #endif
0037:     USE matvec_CRS_module
0038:     IMPLICIT none
0039:     PRIVATE
0040:
0041:     INTEGER, PARAMETER :: not_yet_solved = 1, & ! this%state の遷移状態を列挙
0042:                          & new_mtx_to_solve = 2, & ! "まだ求解ルーチンsolveを呼出していない"
0043:                          & solved_the_mtx = 3 ! "解くべき新規の行列"
0044:
0045:     TYPE, PUBLIC :: sp_mtx_c
0046:     PRIVATE
0047:     INTEGER, POINTER :: ind(:) => NULL() ! (n ) adj_mtx_c型の ind を指す
0048:     INTEGER, POINTER :: DOF(:) => NULL() ! (nnz) " " DOF " "
0049:
0050:     REAL (DP), ALLOCATABLE :: a (:) ! FORALL( p=ind(i):ind(i+1)-1 ) DOF(p)
0051:     INTEGER :: state & ! (nnz) 非ゼロ (Non-Zero) の値を格納
0052:               & = not_yet_solved ! 状態機械としての遷移状態フラグ (solve専用)
0053: #ifdef MKL
0054:     TYPE(mkl_pardiso_handle) :: pt(64) ! 内部アドレス格納用 (PARDISOが64を指定)
0055: #else
0056:     TYPE(PGG_M_handle) :: solver_handle
0057: #endif
0058: END TYPE sp_mtx_c
0059:
0060:     PUBLIC :: init
0061:     INTERFACE init
0062:         MODULE PROCEDURE init_mtx_CRS
0063:     END INTERFACE
0064:
0065:     PUBLIC :: final
0066:     INTERFACE final
0067:         MODULE PROCEDURE final_mtx_CRS
0068:     END INTERFACE
0069:
0070:     PUBLIC :: clear
0071:     INTERFACE clear
0072:         MODULE PROCEDURE clear_mtx_CRS
0073:     END INTERFACE
0074:
0075:     PUBLIC :: add_clique
0076:     INTERFACE add_clique
0077:         MODULE PROCEDURE add_clique_mtx_CRS
0078:     END INTERFACE
0079:
0080:     PUBLIC :: wrt
0081:     INTERFACE wrt
0082:         MODULE PROCEDURE wrt_mtx_CRS
0083:     END INTERFACE
0084:
0085:     PUBLIC :: add
0086:     INTERFACE add
0087:         MODULE PROCEDURE add_mtx_CRS
0088:     END INTERFACE
0089:
0090:     PUBLIC :: mul
0091:     INTERFACE mul
0092:         MODULE PROCEDURE mul_mtx_CRS
0093:     END INTERFACE
0094:
0095:     PUBLIC :: solve
0096:     INTERFACE solve
0097:         MODULE PROCEDURE solve_mtx_CRS
0098:     END INTERFACE
0099:
0100: CONTAINS
0101: !

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0102:
0103: !*****
0104: SUBROUTINE init_mtx_CRS ( this ,adj )
0105:
0106:     USE adj_mtx_class
0107:
0108:     TYPE(sp_mtx_c),   INTENT(inout) :: this
0109:     TYPE(adj_mtx_c),  INTENT(inout) :: adj
0110:
0111:     INTEGER :: nnz          ! Num. of Non-Zeros
0112:
0113:     CALL final_mtx_CRS( this )          ! フェイルセーフ
0114:
0115:     CALL associate( adj, this%ind, this%DOF ) ! adj_mtx_c型の変数adjを結合 (ダウンキャスト)
0116:     IF ( .NOT. ASSOCIATED(this%ind) &
0117:         & .OR. .NOT. ASSOCIATED(this%DOF) ) THEN
0118:         STOP "init エラー: adj_mtx_c型の変数が初期化されていない。"
0119:     END IF
0120:     nnz = SIZE( this%DOF )
0121:     ALLOCATE ( this%a(nnz) )
0122:     CALL clear_mtx_CRS ( this )
0123:
0124:     this%state = not_yet_solved
0125:
0126: END SUBROUTINE init_mtx_CRS
0127:
0128: !*****
0129: SUBROUTINE final_mtx_CRS ( this )
0130:
0131:     TYPE(sp_mtx_c), INTENT(inout) :: this
0132:
0133:     INTEGER :: error
0134:     INTEGER :: phase
0135:     INTEGER :: idum(1)
0136:     REAL (DP) :: rdum(1)
0137:
0138:     IF ( this%state /= not_yet_solved ) THEN
0139: #ifdef MKL
0140:         ! PARDISOの引数や値は, solve_mtx_CRS やマニュアルを参照のこと
0141:         phase = -1 ! PARDISO: 内部メモリを解放
0142:         CALL pardiso ( this%pt, idum(1), idum(1), idum(1), &
0143:                     & phase, idum(1), rdum, idum, &
0144:                     & idum, idum, idum(1), idum, &
0145:                     & idum(1), rdum, rdum, error )
0146:         IF (error /= 0) STOP "PARDISOエラー: 内部メモリの解放に失敗"
0147: #else
0148:         CALL final_PCG_CRS ( this%solver_handle )
0149: #endif
0150:     END IF
0151:
0152:     IF ( ASSOCIATED( this%ind ) ) this%ind => NULL()
0153:     IF ( ASSOCIATED( this%DOF ) ) this%DOF => NULL()
0154:     IF ( ALLOCATED ( this%a ) ) DEALLOCATE( this%a )
0155:
0156:     this%state = not_yet_solved
0157:
0158: END SUBROUTINE final_mtx_CRS
0159:
0160: !*****
0161: SUBROUTINE clear_mtx_CRS ( this, B_, beta_ )
0162:
0163:     ! ゼロ, B_,  $\beta * B_$  のいずれかで クリア
0164:     ! 用途) 動的解析において,  $K22 + C\gamma/(\beta \Delta t) + M/(\beta \Delta t^2)$  を計算
0165:     ! CALL clear ( K22, M, beta_dt2 ) ! K22 ←  $M/(\beta \Delta t^2)$ 
0166:     ! CALL add ( K22, C, beta_gamma_dt ) ! K22 ←  $K22 + C\gamma/(\beta \Delta t)$ 
0167:
0168:     TYPE(sp_mtx_c),   INTENT(inout) :: this
0169:     TYPE(sp_mtx_c),  OPTIONAL, INTENT(in ) :: B_
0170:     REAL (DP),       OPTIONAL, INTENT(in ) :: beta_
0171:
0172:     INTEGER :: i
0173:
0174:     IF ( PRESENT( B_ ) ) THEN
0175:         IF ( .NOT. ASSOCIATED( this%DOF, B_%DOF ) ) THEN
0176:             STOP "clear エラー: 異なる疎構造の行列では初期化できない"
0177:         END IF

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0178:     IF ( PRESENT( beta_ ) ) THEN
0179:         !$OMP PARALLEL DO
0180:         DO i = 1, SIZE(this%a)
0181:             this%a(i) = beta_ * B_%a(i)
0182:         END DO
0183:     ELSE
0184:         !$OMP PARALLEL DO
0185:         DO i = 1, SIZE(this%a)
0186:             this%a(i) = B_%a(i)
0187:         END DO
0188:     END IF
0189: ELSE
0190:     !$OMP PARALLEL DO
0191:     DO i = 1, SIZE(this%a)
0192:         this%a(i) = 0.0_DP
0193:     END DO
0194: END IF
0195:
0196: IF ( this%state /= not_yet_solved ) this%state = new_mtx_to_solve
0197:
0198: SUBROUTINE clear_mtx_CRS
0199:
0200: SUBROUTINE clear_diag_mtx_CRS ( this, D )
0201:
0202:     ! 対角項を D(:) で、非対角項をゼロでクリア
0203:
0204:     TYPE(sp_mtx_c), INTENT(inout) :: this
0205:     REAL(DP), INTENT(in) :: D(:) ! (nDOF_p) 対角項
0206:
0207:     INTEGER :: nDOF_p
0208:     INTEGER :: i, loc, p
0209:     LOGICAL :: exist
0210:
0211:     nDOF_p = SIZE(this%ind) -1
0212:
0213:     IF ( nDOF_p /= SIZE(D) ) STOP "clear エラー : 配列の大きさが一致しない"
0214:
0215:     !$OMP PARALLEL DO
0216:     DO i = 1, SIZE(this%a)
0217:         this%a(i) = 0.0_DP
0218:     END DO
0219:
0220:     !$OMP PARALLEL DO
0221:     DO i = 1, nDOF_p
0222: #ifdef SYM_MTX
0223:         p = this%ind(i)
0224: #else
0225:         loc = binary_search( i, this%DOF(this%ind(i):this%ind(i+1)-1), exist )
0226:         IF ( .NOT. exist ) STOP "clear エラー : 疎行列に対角成分がない"
0227:         p = this%ind(i) -1 + loc
0228: #endif
0229:         this%a(p) = D(i)
0230:     END DO
0231:
0232:     IF ( this%state /= not_yet_solved ) this%state = new_mtx_to_solve
0233:
0234: END SUBROUTINE clear_diag_mtx_CRS
0235:
0236:
0237: !*****

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0238:
0239: SUBROUTINE add_clique_mtx_CRS ( this, Ke, DOfe2g )
0240:
0241: ! 要素DOF番号から全体DOF番号への変換テーブル DOfe2g(:) に基づき,
0242: ! 全体疎行列 this に 要素行列 Ke(:, :) を加算
0243:
0244: ! 2分探索(binary_search)で逐一探索する. 計算効率は気にせず, 念のための確認も行う.
0245:
0246: TYPE(sp_mtx_c), INTENT(inout) :: this
0247: REAL(DP), INTENT(in ) :: Ke ( :, :)
0248: INTEGER, INTENT(in ) :: DOfe2g(:) ! SIZE(DOfe) <= SIZE(Ke, dim=*)
0249:
0250: INTEGER :: nDOfe ! 要素DOF数
0251: INTEGER :: ie, je ! 要素DOF番号
0252: INTEGER :: i, j ! 全体DOF番号
0253: INTEGER :: loc, p
0254: LOGICAL :: exist
0255:
0256: nDOfe = SIZE(DOfe2g)
0257:
0258: IF ( nDOfe > SIZE(Ke, dim=1) .OR. &
0259: & nDOfe > SIZE(Ke, dim=2) ) STOP "add_clique: 配列寸法がおかしい"
0260:
0261: DO ie = 1, nDOfe
0262: i = DOfe2g(ie) ! 従属自由度があっても問題なし
0263: IF ( i > 0 ) THEN
0264: DO je = 1, nDOfe
0265: j = DOfe2g(je)
0266: ! --- プリプロセッサは SJIS の 50文字 に対応していないので要注意 ---
0267: #ifdef SYM_MTX
0268: IF ( i <= j ) THEN
0269: #else
0270: IF ( j > 0 ) THEN
0271: #endif
0272: ! 全体行列の第(i, j)成分の格納位置pを探索し, 該当成分 ke(ie, je) を加算
0273: loc = binary_search( j, this%DOf(this%ind(i):this%ind(i+1)-1), exist )
0274: IF ( .NOT. exist ) STOP "add_clique: 疎行列に該当成分の格納場所がない"
0275: p = this%ind(i) -1 + loc
0276: this%a(p) = this%a(p) + Ke(ie, je)
0277: END IF
0278: END DO
0279: END IF
0280: END DO
0281:
0282: END SUBROUTINE add_clique_mtx_CRS
0283:
0284: !*****
0285: SUBROUTINE wrt_mtx_CRS (this, fl_name )
0286:
0287: ! 疎行列this を Coordinate(COO)形式 ( ija形式 ) で出力
0288:
0289: TYPE(sp_mtx_c), INTENT(in ) :: this
0290: CHARACTER(*), INTENT(in ) :: fl_name
0291:
0292: INTEGER :: uid = 30
0293: INTEGER :: i, j, p, nDOf_p
0294:
0295: OPEN (uid, FILE=fl_name )
0296: nDOf_p = SIZE(this%ind) -1
0297: DO i = 1, nDOf_p
0298: DO p = this%ind(i), this%ind(i+1)-1
0299: j = this%DOf(p)
0300: WRITE(uid, '(2I10, ES30.15)') i, j, this%a(p)
0301: END DO
0302: END DO
0303: CLOSE(uid)
0304:
0305: WRITE(*, '( "Coordinate(COO)形式の疎行列をMATLABで可視化するには, 次のコマンド:" )')
0306: WRITE(*, '( "ija = load('", A, "',');")') fl_name
0307: WRITE(*, '( "K_pp = sparse(ija(:,1), ija(:,2), ija(:,3) );")')
0308:
0309: END SUBROUTINE wrt_mtx_CRS
0310:
0311: !*****
0312: SUBROUTINE add_mtx_CRS ( this, B, beta_ )
0313:

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0314:      ! this ← this + B   もしくは   this ← this + β * B
0315:
0316:      TYPE(sp_mtx_c),      INTENT(inout) :: this
0317:      TYPE(sp_mtx_c),      INTENT(inout) :: B
0318:      REAL(DP), OPTIONAL, INTENT(in  ) :: beta_   ! スカラ値β
0319:
0320:      INTEGER :: i
0321:
0322:      IF ( .NOT. ASSOCIATED( this%DOF, B%DOF ) ) THEN
0323:          STOP "add エラー：異なる疎構造の行列同士を足そうとしている"
0324:      END IF
0325:
0326:      IF ( PRESENT( beta_ ) ) THEN
0327:          !$OMP PARALLEL DO
0328:          DO i = 1, SIZE(this%a)
0329:              this%a(i) = this%a(i) + beta_ * B%a(i)
0330:          END DO
0331:      ELSE
0332:          !$OMP PARALLEL DO
0333:          DO i = 1, SIZE(this%a)
0334:              this%a(i) = this%a(i) +          B%a(i)
0335:          END DO
0336:      END IF
0337:
0338:  END SUBROUTINE add_mtx_CRS
0339:
0340: !*****
0341:  SUBROUTINE mul_mtx_CRS (this, x, y )
0342:
0343:      ! 行列・数ベクトル積   y ← Ax
0344:
0345:      TYPE(sp_mtx_c), INTENT(inout) :: this
0346:      REAL(DP),       INTENT(in  )  :: x(:)
0347:      REAL(DP),       INTENT(out )  :: y(:)
0348:
0349:      INTEGER :: nDOF_p
0350:
0351:      nDOF_p = SIZE(this%ind(:)) -1
0352:      IF ( SIZE(x) /= nDOF_p ) STOP "mul エラー：連立1次方程式の次元が一致しない"
0353:
0354:      CALL matvec_F77 ( this%a, this%DOF, this%ind, x, y, nDOF_p )
0355:      ! 構造体を使うと最適化しない可能性があるので F77へのバックドア
0356:
0357:  END SUBROUTINE mul_mtx_CRS
0358:
0359: !*****

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0360:
0361: SUBROUTINE solve_mtx_CRS ( this, b, x )
0362:
0363: ! Ax = b を x について解く
0364:
0365: TYPE(sp_mtx_c), INTENT(inout) :: this
0366: REAL (DP), INTENT(inout) :: b(:) ! (inout指定はPardiso由来)
0367: REAL (DP), INTENT(inout) :: x(:) ! ( " " )
0368:
0369: INTEGER :: n, nnz
0370:
0371: ! Pardisoに必要なパラメータ
0372: INTEGER, PARAMETER :: maxfct = 1 ! ユーザーがメモリー中に同時に保持する
0373: ! 同じ非ゼロのスパース構造を持つ最大の係数
0374: INTEGER, PARAMETER :: mnum = maxfct ! 解フェーズの実際の行列
0375:
0376: #ifdef SYM_MTX
0377: INTEGER, PARAMETER :: mtype = 2 ! 正定値行列の場合
0378: #else
0379: INTEGER, PARAMETER :: mtype = 11 ! 非対称行列の場合
0380: #endif
0381: ! 1 real and structurally symmetric
0382: ! 2 real and symmetric positive definite
0383: ! -2 real and symmetric indefinite
0384: ! 3 complex and structurally symmetric
0385: ! 4 complex and Hermitian positive definite
0386: ! -4 complex and Hermitian indefinite
0387: ! 6 complex and symmetric
0388: ! 11 real and nonsymmetric
0389: ! 13 complex and nonsymmetric
0390:
0391: INTEGER :: phase ! ソルバーの実行を制御
0392: ! 11 Analysis
0393: ! 12 Analysis, numerical factorization
0394: ! 13 Analysis, numerical factorization, solve, iterative refinement
0395: ! 22 Numerical factorization
0396: ! 23 Numerical factorization, solve, iterative refinement
0397: ! 33 Solve, iterative refinement
0398: ! 331 like phase=33, but only forward substitution
0399: ! 332 like phase=33, but only diagonal substitution (if available)
0400: ! 333 like phase=33, but only backward substitution
0401: ! 0 Release internal memory for L and U matrix number mnum
0402: ! -1 Release all internal memory for all matrices
0403:
0404: INTEGER, PARAMETER :: nrhs = 1 ! 解を求める右辺の数
0405: INTEGER :: iparm(64) = 0 ! pardisoのパラメータ格納用配列
0406: ! iparm(1)=0で iparm(2:64)はデフォルト値
0407: INTEGER :: idummy(1) ! ダミー配列 (Permutation用途)
0408: INTEGER :: msglvl ! 1: 求解に関する情報を出力, 0: 出力なし
0409: INTEGER :: error
0410: INTEGER :: iter
0411:
0412: n = SIZE(this%ind) -1
0413: nnz = SIZE(this%DOF)
0414: IF ( SIZE(b)//=n .OR. SIZE(x)/=n ) STOP "solve エラー: 疎行列と数ベクトルの次元が一致せず"
0415:
0416: msglvl = 0 ! 「init 後初回」状態以外では画面出力なし
0417: IF ( this%state == not_yet_solved ) msglvl = 1
0418:
0419: #ifdef MKL
0420: SELECT CASE ( this%state )
0421: CASE ( not_yet_solved )
0422: this%pt(:)%dummy = 0 ! pardiso: 初回だけ必須
0423: phase = 13 ! Pardiso: シンボリック解析(1)から求解(3)まで
0424: CASE ( new_mtx_to_solve )
0425: phase = 23 ! Pardiso: 数値分解(2)から求解(3)まで
0426: CASE ( solved_the_mtx )
0427: phase = 33 ! Pardiso: 求解(3)のみ
0428: CASE default
0429: STOP "solve: この状態に遷移することはない"
0430: END SELECT
0431: CALL pardiso( this%pt ,maxfct ,mnum ,mtype ,&
0432: & phase ,n ,this%a ,this%ind ,&
0433: & this%DOF ,idummy ,nrhs ,iparm ,&
0434: & msglvl ,b ,x ,error )
0435: IF (error /= 0) CALL pardiso_error_message ( error )

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0436: #else
0437: IF ( this%state == not_yet_solved ) THEN
0438:   CALL init_PCG_GRS ( this%solver_handle , this%a , this%DOF , this%ind )
0439:   this%state = new_mtx_to_solve
0440: END IF
0441: IF ( this%state == new_mtx_to_solve ) THEN
0442:   CALL set_M_PCG_GRS ( this%solver_handle , this%a , this%DOF , this%ind )
0443: END IF
0444: CALL solve_PCG_GRS ( this%solver_handle , this%a , this%DOF , this%ind , &
0445:                   & msglvl, b, x )
0446: #endif
0447: this%state = solved_the_mtx
0448:
0449: CONTAINS
0450:
0451: SUBROUTINE pardiso_error_message ( error )
0452:   INTEGER, INTENT(in) :: error
0453:   SELECT CASE ( error )
0454:     ! CASE ( 0 ); WRITE(*,*) "Pardiso 正常終了"
0455:     CASE ( -1 )
0456:       STOP "input inconsistent"
0457:     CASE ( -2 )
0458:       STOP "not enough memory"
0459:     CASE ( -3 )
0460:       STOP "reordering problem"
0461:     CASE ( -4 )
0462:       STOP "zero pivot, numerical factorization or iterative refinement problem"
0463:     CASE ( -5 )
0464:       STOP "unclassified (internal) error"
0465:     CASE ( -6 )
0466:       STOP "reordering failed (nonsymmetric matrix only)"
0467:     CASE ( -7 )
0468:       STOP "diagonal matrix is singular"
0469:     CASE ( -8 )
0470:       STOP "32-bit integer overflow problem"
0471:     CASE ( -9 )
0472:       STOP "not enough memory for Out-Of-Core"
0473:     CASE ( -10 )
0474:       STOP "error opening Out-of-Core files"
0475:     CASE ( -11 )
0476:       STOP "read/write error with OOC files"
0477:     CASE ( -12 )
0478:       STOP "(pardiso_64 only) pardiso_64 called from 32-bit library"
0479:   END SELECT
0480: END SUBROUTINE pardiso_error_message
0481:
0482: END SUBROUTINE solve_mtx_GRS
0483:
0484: END MODULE sp_mtx_class

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