

# cuSOLVER Library

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# Chapter 1. Introduction

The cuSolver library is a high-level package based on the cuBLAS and cuSPARSE libraries. It consists of two modules corresponding to two sets of API:

- 1. The cuSolver API on a single GPU
- 2. The cuSolverMG API on a single node multiGPU

Each of these can be used independently or in concert with other toolkit libraries. To simplify the notation, cuSolver denotes single GPU API and cuSolverMg denotes multiGPU API.

The intent of cuSolver is to provide useful LAPACK-like features, such as common matrix factorization and triangular solve routines for dense matrices, a sparse least-squares solver and an eigenvalue solver. In addition cuSolver provides a new refactorization library useful for solving sequences of matrices with a shared sparsity pattern.

cuSolver combines three separate components under a single umbrella. The first part of cuSolver is called cuSolverDN, and deals with dense matrix factorization and solve routines such as LU, QR, SVD and LDLT, as well as useful utilities such as matrix and vector permutations.

Next, cuSolverSP provides a new set of sparse routines based on a sparse QR factorization. Not all matrices have a good sparsity pattern for parallelism in factorization, so the cuSolverSP library also provides a CPU path to handle those sequential-like matrices. For those matrices with abundant parallelism, the GPU path will deliver higher performance. The library is designed to be called from C and C++.

The final part is cuSolverRF, a sparse re-factorization package that can provide very good performance when solving a sequence of matrices where only the coefficients are changed but the sparsity pattern remains the same.

The GPU path of the cuSolver library assumes data is already in the device memory. It is the responsibility of the developer to allocate memory and to copy data between GPU memory and CPU memory using standard CUDA runtime API routines, such as cudaMalloc(), cudaFree(), cudaMemcpy(), and cudaMemcpyAsync().

cuSolverMg is GPU-accelerated ScaLAPACK. By now, cuSolverMg supports 1-D column block cyclic layout and provides symmetric eigenvalue solver.

**Note:** The cuSolver library requires hardware with a CUDA compute capability (CC) of at least 2.0 or higher. Please see the *CUDA C++ Programming Guide* for a list of the <u>Compute</u> <u>Capabilities</u> corresponding to all NVIDIA GPUs.

## 1.1. cuSolverDN: Dense LAPACK

The cuSolverDN library was designed to solve dense linear systems of the form

Ax = b

where the coefficient matrix  $A \in \mathbb{R}^{n \times n}$ , right-hand-side vector  $b \in \mathbb{R}^{n}$  and solution vector  $x \in \mathbb{R}^{n}$ 

The cuSolverDN library provides QR factorization and LU with partial pivoting to handle a general matrix A, which may be non-symmetric. Cholesky factorization is also provided for symmetric/Hermitian matrices. For symmetric indefinite matrices, we provide Bunch-Kaufman (LDL) factorization.

The cuSolverDN library also provides a helpful bidiagonalization routine and singular value decomposition (SVD).

The cuSolverDN library targets computationally-intensive and popular routines in LAPACK, and provides an API compatible with LAPACK. The user can accelerate these time-consuming routines with cuSolverDN and keep others in LAPACK without a major change to existing code.

## 1.2. cuSolverSP: Sparse LAPACK

The cuSolverSP library was mainly designed to a solve sparse linear system

Ax = b

and the least-squares problem

$$x = \operatorname{argmin} ||A * z - b||$$

where sparse matrix  $A \in \mathbb{R}^{mxn}$ , right-hand-side vector  $b \in \mathbb{R}^{m}$  and solution vector  $x \in \mathbb{R}^{n}$ . For a linear system, we require m=n.

The core algorithm is based on sparse QR factorization. The matrix A is accepted in CSR format. If matrix A is symmetric/Hermitian, the user has to provide a full matrix, ie fill missing lower or upper part.

If matrix A is symmetric positive definite and the user only needs to solve Ax = b, Cholesky factorization can work and the user only needs to provide the lower triangular part of A.

On top of the linear and least-squares solvers, the cusolversp library provides a simple eigenvalue solver based on shift-inverse power method, and a function to count the number of eigenvalues contained in a box in the complex plane.

## 1.3. cuSolverRF: Refactorization

The cuSolverRF library was designed to accelerate solution of sets of linear systems by fast re-factorization when given new coefficients in the same sparsity pattern

$$A_i x_i = f_i$$

where a sequence of coefficient matrices  $A_i \in \mathbb{R}^{n \times n}$ , right-hand-sides  $f_i \in \mathbb{R}^n$  and solutions

 $x_i \in \mathbb{R}^n$  are given for i=1, ..., k.

The cuSolverRF library is applicable when the sparsity pattern of the coefficient matrices  $A_i$  as well as the reordering to minimize fill-in and the pivoting used during the LU factorization remain the same across these linear systems. In that case, the first linear system (i=1) requires a full LU factorization, while the subsequent linear systems (i=2,...,k) require only the LU re-factorization. The later can be performed using the cuSolverRF library.

Notice that because the sparsity pattern of the coefficient matrices, the reordering and pivoting remain the same, the sparsity pattern of the resulting triangular factors  $L_i$  and  $U_i$  also remains the same. Therefore, the real difference between the full LU factorization and LU refactorization is that the required memory is known ahead of time.

## 1.4. Naming Conventions

The cuSolverDN library provides two different APIs; legacy and generic.

The functions in the legacy API are available for data types float, double, cuComplex, and cuDoubleComplex. The naming convention for the legacy API is as follows:

#### cusolverDn<t><operation>

where <t> can be S, D, C, Z, or X, corresponding to the data types float, double, cuComplex, cuDoubleComplex, and the generic type, respectively. <operation> can be Cholesky factorization (potrf), LU with partial pivoting (getrf), QR factorization (geqrf) and Bunch-Kaufman factorization (sytrf).

The functions in the generic API provide a single entry point for each routine and support for 64-bit integers to define matrix and vector dimensions. The naming convention for the generic API is data-agnostic and is as follows:

#### cusolverDn<operation>

where <operation> can be Cholesky factorization (potrf), LU with partial pivoting (getrf) and QR factorization (geqrf).

The cuSolverSP library functions are available for data types float, double, cuComplex, and cuDoubleComplex. The naming convention is as follows:

cusolverSp[Host]<t>[<matrix data
format>]<operation>[<output matrix data format>]<based on>

where cuSolverSp is the GPU path and cusolverSpHost is the corresponding CPU path. <t> can be S, D, C, Z, or X, corresponding to the data types float, double, cuComplex, cuDoubleComplex, and the generic type, respectively.

The <matrix data format> is csr, compressed sparse row format.

The <operation> can be ls, lsq, eig, eigs, corresponding to linear solver, least-square solver, eigenvalue solver and number of eigenvalues in a box, respectively.

The <output matrix data format> can be v or m, corresponding to a vector or a matrix.

<based on> describes which algorithm is used. For example, qr (sparse QR factorization) is used in linear solver and least-square solver.

All of the functions have the return type cusolverStatus\_t and are explained in more detail in the chapters that follow.

Routine	Data format	Operation	Output format	Based on
csrlsvlu	csr	linear solver (ls)	vector (v)	LU (lu) with partial pivoting
csrlsvqr	CST	linear solver (ls)	vector (v)	QR factorizatic (qr)
csrlsvchol	CST	linear solver (ls)	vector (v)	Cholesky factorizatic (chol)
csrlsqvqr	CST	least-square solver (lsq)	vector (v)	QR factorizatic (qr)
csreigvsi	csr	eigenvalue solver (eig)	vector (v)	shift- inverse
csreigs	csr	number of eigenvalues in a box (eigs)		
csrsymrcm	csr	Symmetric Reverse Cuthill- McKee (symrcm)		

Table 1. cuSolverSP API

The cuSolverRF library routines are available for data type double. Most of the routines follow the naming convention:

```
cusolverRf_<operation>_[[Host]](...)
```

where the trailing optional Host qualifier indicates the data is accessed on the host versus on the device, which is the default. The <operation> can be Setup, Analyze, Refactor, Solve, ResetValues, AccessBundledFactors and ExtractSplitFactors.

Finally, the return type of the cuSolverRF library routines is cusolverStatus t.

## 1.5. Asynchronous Execution

The cuSolver library functions prefer to keep asynchronous execution as much as possible. Developers can always use the cudaDeviceSynchronize() function to ensure that the execution of a particular cuSolver library routine has completed.

A developer can also use the cudaMemcpy() routine to copy data from the device to the host and vice versa, using the cudaMemcpyDeviceToHost and cudaMemcpyHostToDevice parameters, respectively. In this case there is no need to add a call to cudaDeviceSynchronize() because the call to cudaMemcpy() with the above parameters is blocking and completes only when the results are ready on the host.

## 1.6. Library Property

The libraryPropertyType data type is an enumeration of library property types. (ie. CUDA version X.Y.Z would yield MAJOR VERSION=X, MINOR VERSION=Y, PATCH LEVEL=Z)

The following code can show the version of cusolver library.

```
int major=-1,minor=-1,patch=-1;
cusolverGetProperty(MAJOR_VERSION, &major);
cusolverGetProperty(MINOR_VERSION, &minor);
cusolverGetProperty(PATCH_LEVEL, &patch);
printf("CUSOLVER Version (Major,Minor,PatchLevel): %d.%d.%d\n",
major,minor,patch);
```

## 1.7. High Precision Package

The cusolver library uses high precision for iterative refinement when necessary.

# Chapter 2. Using the CUSOLVER API

## 2.1. General Description

This chapter describes how to use the cuSolver library API. It is not a reference for the cuSolver API data types and functions; that is provided in subsequent chapters.

## 2.1.1. <u>Thread Safety</u>

The library is thread-safe, and its functions can be called from multiple host threads.

## 2.1.2. Scalar Parameters

In the cuSolver API, the scalar parameters can be passed by reference on the host.

## 2.1.3. Parallelism with Streams

If the application performs several small independent computations, or if it makes data transfers in parallel with the computation, then CUDA streams can be used to overlap these tasks.

The application can conceptually associate a stream with each task. To achieve the overlap of computation between the tasks, the developer should:

- 1. Create CUDA streams using the function cudaStreamCreate(), and
- 2. Set the stream to be used by each individual cuSolver library routine by calling, for example, cusolverDnSetStream(), just prior to calling the actual cuSolverDN routine.

The computations performed in separate streams would then be overlapped automatically on the GPU, when possible. This approach is especially useful when the computation performed by a single task is relatively small, and is not enough to fill the GPU with work, or when there is a data transfer that can be performed in parallel with the computation.

## 2.1.4. How to Link cusolver Library

cusolver library provides dynamic library libcusolver.so and static library
libcusolver\_static.a. If the user links the application with libcusolver.so,
libcublas.so and libcublasLt.so are also required. If the user links the application with

libcusolver\_static.a, the following libraries are also needed, libcudart\_static.a, libculibos.a liblapack\_static.a, libmetis\_static.a, libcublas\_static.a and libcusparse\_static.a.

## 2.1.5. Link Third-party LAPACK Library

Starting with CUDA 10.1 update 2, NVIDIA LAPACK library liblapack\_static.a is a subset of LAPACK and only contains GPU accelerated stedc and bdsqr. The user has to link libcusolver\_static.a with liblapack\_static.a in order to build the application successfully. Prior to CUDA 10.1 update 2, the user can replace liblapack\_static.a with a third-party LAPACK library, for example, MKL. In CUDA 10.1 update 2, the third-party LAPACK library no longer affects the behavior of cusolver library, neither functionality nor performance. Furthermore the user cannot use liblapack\_static.a as a standalone LAPACK library because it is only a subset of LAPACK.

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Note: Theliblapack\_static.a library is deprecated and will be removed in the next major release. Use thelibcusolver\_lapack\_static.a instead.

**Note:** Theliblapack\_static.a library, which is the binary of CLAPACK-3.2.1, is a new feature of CUDA 10.0.

- If you use libcusolver\_static.a, then you must link with liblapack\_static.a explicitly, otherwise the linker will report missing symbols. No conflict of symbols between liblapack\_static.a and other third-party LAPACK library, you are free to link the latter to your application.
- The liblapack\_static.a is built inside libcusolver.so. Hence, if you use libcusolver.so, then you don't need to specify a LAPACK library. The libcusolver.so will not pick up any routines from the third-party LAPACK library even you link the application with it.

## 2.1.6. Convention of info

Each LAPACK routine returns an info which indicates the position of invalid parameter. If info = -i, then i-th parameter is invalid. To be consistent with base-1 in LAPACK, cusolver does not report invalid handle into info. Instead, cusolver returns CUSOLVER\_STATUS\_NOT\_INITIALIZED for invalid handle.

## 2.1.7. Usage of \_bufferSize

There is no cudaMalloc inside cusolver library, the user must allocate the device workspace explicitly. The routine xyz\_bufferSize is to query the size of workspace of the routine xyz, for example xyz = potrf. To make the API simple, xyz\_bufferSize follows almost the same signature of xyz even it only depends on some parameters, for example, device pointer is not used to decide the size of workspace. In most cases, xyz\_bufferSize is called in the beginning before actual device data (pointing by a device pointer) is prepared or before the device pointer is allocated. In such case, the user can pass null pointer to xyz\_bufferSize without breaking the functionality.

# 2.2. cuSolver Types Reference

## 2.2.1. cuSolverDN Types

The float, double, cuComplex, and cuDoubleComplex data types are supported. The first two are standard C data types, while the last two are exported from cuComplex.h. In addition, cuSolverDN uses some familiar types from cuBLAS.

## 2.2.1.1. cusolverDnHandle\_t

This is a pointer type to an opaque cuSolverDN context, which the user must initialize by calling cusolverDnCreate() prior to calling any other library function. An un-initialized Handle object will lead to unexpected behavior, including crashes of cuSolverDN. The handle created and returned by cusolverDnCreate() must be passed to every cuSolverDN function.

## 2.2.1.2. cublasFillMode\_t

The type indicates which part (lower or upper) of the dense matrix was filled and consequently should be used by the function. Its values correspond to Fortran characters `L' or `l' (lower) and `U' or `u' (upper) that are often used as parameters to legacy BLAS implementations.

Value	Meaning
CUBLAS_FILL_MODE_LOWER	The lower part of the matrix is filled.
CUBLAS_FILL_MODE_UPPER	The upper part of the matrix is filled.

## 2.2.1.3. cublasOperation\_t

The cublasOperation\_t type indicates which operation needs to be performed with the dense matrix. Its values correspond to Fortran characters `N' or `n' (non-transpose), `T' or `t' (transpose) and `c' or `c' (conjugate transpose) that are often used as parameters to legacy BLAS implementations.

Value	Meaning
CUBLAS_OP_N	The non-transpose operation is selected.
CUBLAS_OP_T	The transpose operation is selected.
CUBLAS_OP_C	The conjugate transpose operation is selected.

## 2.2.1.4. cusolverEigType\_t

The cusolverEigType\_t type indicates which type of eigenvalue the solver is. Its values correspond to Fortran integer 1 (A\*x = lambda\*B\*x), 2 (A\*B\*x = lambda\*x), 3 (B\*A\*x = lambda\*x), used as parameters to legacy LAPACK implementations.

Value	Meaning
CUSOLVER_EIG_TYPE_1	A*x = lambda*B*x

Value	Meaning
CUSOLVER_EIG_TYPE_2	A*B*x = lambda*x
CUSOLVER_EIG_TYPE_3	B*A*x = lambda*x

## 2.2.1.5. cusolverEigMode\_t

The cusolverEigMode\_t type indicates whether or not eigenvectors are computed. Its values correspond to Fortran character 'N' (only eigenvalues are computed), 'V' (both eigenvalues and eigenvectors are computed) used as parameters to legacy LAPACK implementations.

Value	Meaning
CUSOLVER_EIG_MODE_NOVECTOR	Only eigenvalues are computed.
CUSOLVER_EIG_MODE_VECTOR	Both eigenvalues and eigenvectors are computed.

## 2.2.1.6. cusolverIRSRefinement\_t

The cusolverIRSRefinement\_t type indicates which solver type would be used for the specific cusolver function. Most of our experimentation shows that CUSOLVER\_IRS\_REFINE\_GMRES is the best option.

More details about the refinement process can be found in Azzam Haidar, Stanimire Tomov, Jack Dongarra, and Nicholas J. Higham. 2018. Harnessing GPU tensor cores for fast FP16 arithmetic to speed up mixed-precision iterative refinement solvers. In Proceedings of the International Conference for High Performance Computing, Networking, Storage, and Analysis (SC '18). IEEE Press, Piscataway, NJ, USA, Article 47, 11 pages.

Value	Meaning
CUSOLVER_IRS_REFINE_NOT_SET	Solver is not set; this value is what is set when creating the params structure. IRS solver will return an error.
CUSOLVER_IRS_REFINE_NONE	No refinement solver, the IRS solver performs a factorisation followed by a solve without any refinement. For example if the IRS solver was cusolverDnIRSXgesv(), this is equivalent to a Xgesv routine without refinement and where the factorisation is carried out in the lowest precision. If for example the main precision was CUSOLVER_R_64F and the lowest was CUSOLVER_R_64F as well, then this is equivalent to a call to cusolverDnDgesv().
CUSOLVER_IRS_REFINE_CLASSICAL	Classical iterative refinement solver. Similar to the one used in LAPACK routines.
CUSOLVER_IRS_REFINE_GMRES	GMRES (Generalized Minimal Residual) based iterative refinement solver. In recent study, the GMRES method has drawn the scientific community attention for its ability to be used as refinement solver that outperforms the classical iterative refinement method. based on our experimentation, we recommend this setting.

Value	Meaning
CUSOLVER_IRS_REFINE_CLASSICAL_GMRES	Classical iterative refinement solver that uses the GMRES (Generalized Minimal Residual) internally to solve the correction equation at each iteration. We call the <i>classical refinement iteration</i> the outer iteration while the <i>GMRES</i> is called inner iteration. Note that if the tolerance of the inner GMRES is set very low, lets say to machine precision, then the outer <i>classical refinement iteration</i> will performs only one iteration and thus this option will behave like CUSOLVER_IRS_REFINE_GMRES.
CUSOLVER_IRS_REFINE_GMRES_GMRES	Similar to CUSOLVER_IRS_REFINE_CLASSICAL_GMRES which consists of classical refinement process that uses GMRES to solve the inner correction system; here it is a GMRES (Generalized Minimal Residual) based iterative refinement solver that uses another GMRES internally to solve the preconditioned system.

## 2.2.1.7. cusolverDnIRSParams\_t

This is a pointer type to an opaque cusolverDnIRSParams\_t structure, which holds parameters for the iterative refinement linear solvers such as cusolverDnXgesv(). Use corresponding helper functions described below to either Create/Destroy this structure or Set/ Get solver parameters.

## 2.2.1.8. cusolverDnIRSInfos\_t

This is a pointer type to an opaque cusolverDnIRSInfos\_t structure, which holds information about the performed call to an iterative refinement linear solver (e.g., cusolverDnXgesv()). Use corresponding helper functions described below to either Create/ Destroy this structure or retrieve solve information.

## 2.2.1.9. cusolverDnFunction\_t

The cusolverDnFunction\_t type indicates which routine needs to be configured by cusolverDnSetAdvOptions(). The value CUSOLVERDN\_GETRF corresponds to the routine Getrf.

Value	Meaning
CUSOLVERDN_GETRF	Corresponds to Getrf.

## 2.2.1.10. cusolverAlgMode\_t

The cusolverAlgMode\_t type indicates which algorithm is selected by cusolverDnSetAdvOptions(). The set of algorithms supported for each routine is described in detail along with the routine's documentation.

The default algorithm is CUSOLVER\_ALG\_0. The user can also provide NULL to use the default algorithm.

### 2.2.1.11. cusolverStatus\_t

This is the same as cusolverStatus\_t in the sparse LAPACK section.

## 2.2.2. cuSolverSP Types

The float, double, cuComplex, and cuDoubleComplex data types are supported. The first two are standard C data types, while the last two are exported from cuComplex.h.

### 2.2.2.1. cusolverSpHandle\_t

This is a pointer type to an opaque cuSolverSP context, which the user must initialize by calling cusolverSpCreate() prior to calling any other library function. An un-initialized Handle object will lead to unexpected behavior, including crashes of cuSolverSP. The handle created and returned by cusolverSpCreate() must be passed to every cuSolverSP function.

### 2.2.2.2. cusparseMatDescr\_t

We have chosen to keep the same structure as exists in cuSparse to describe the shape and properties of a matrix. This enables calls to either cuSPARSE or cuSOLVER using the same matrix description.

```
typedef struct {
   cusparseMatrixType_t MatrixType;
   cusparseFillMode_t FillMode;
   cusparseDiagType_t DiagType;
   cusparseIndexBase_t IndexBase;
} cusparseMatDescr t;
```

Please read documenation of the cuSPARSE Library to understand each field of cusparseMatDescr\_t.

### 2.2.2.3. cusolverStatus\_t

This is a status type returned by the library functions and it can have the following values.

CUSOLVER_STATUS_SUCCESS	
	The operation completed successfully.
CUSOLVER_STATUS_NOT_INI	TIALIZED
	The cuSolver library was not initialized. This is usually caused by the lack of a prior call, an error in the CUDA Runtime API called by the cuSolver routine, or an error in the hardware setup.
	<b>To correct:</b> call cusolverCreate() prior to the function call; and check that the hardware, an appropriate version of the driver, and the cuSolver library are correctly installed.

CUSOLVER\_STATUS\_ALLOC\_FAILED

	Resource allocation failed inside the cuSolver library. This is usually caused by a cudaMalloc() failure.	
	<b>To correct:</b> prior to the function call, deallocate previously allocated memory as much as possible.	
CUSOLVER_STATUS_INVALID_	VALUE	
	An unsupported value or parameter was passed to the function (a negative vector size, for example).	
	<b>To correct:</b> ensure that all the parameters being passed have valid values.	
CUSOLVER_STATUS_ARCH_MIS	SMATCH	
	The function requires a feature absent from the device architecture; usually caused by the lack of support for atomic operations or double precision.	
	<b>To correct:</b> compile and run the application on a device with compute capability 2.0 or above.	
CUSOLVER_STATUS_EXECUTION_FAILED		
	The GPU program failed to execute. This is often caused by a launch failure of the kernel on the GPU, which can be caused by multiple reasons.	
	<b>To correct:</b> check that the hardware, an appropriate version of the driver, and the cuSolver library are correctly installed.	
CUSOLVER_STATUS_INTERNAL	ERROR	
	An internal cuSolver operation failed. This error is usually caused by a cudaMemcpyAsync () failure.	
	<b>To correct:</b> check that the hardware, an appropriate version of the driver, and the cuSolver library are correctly installed. Also, check that the memory passed as a parameter to the routine is not being deallocated prior to the routine's completion.	
CUSOLVER_STATUS_MATRIX_T	YPE_NOT_SUPPORTED	
	The matrix type is not supported by this function. This is usually caused by passing an invalid matrix descriptor to the function.	
	To correct: check that the fields in descrA were set correctly.	

## 2.2.3. cuSolverRF Types

cuSolverRF only supports double.

### 2.2.3.1. cusolverRfHandle\_t

The cusolverRfHandle\_t is a pointer to an opaque data structure that contains the cuSolverRF library handle. The user must initialize the handle by calling cusolverRfCreate() prior to any other cuSolverRF library calls. The handle is passed to all other cuSolverRF library calls.

## 2.2.3.2. cusolverRfMatrixFormat\_t

The cusolverRfMatrixFormat\_t is an enum that indicates the input/output matrix format assumed by the cusolverRfSetupDevice(), cusolverRfSetupHost(), cusolverRfResetValues(), cusolveRfExtractBundledFactorsHost() and cusolverRfExtractSplitFactorsHost() routines.

Value	Meaning
CUSOLVER_MATRIX_FORMAT_CSR	Matrix format CSR is assumed. (default)
CUSOLVER_MATRIX_FORMAT_CSC	Matrix format CSC is assumed.

## 2.2.3.3. cusolverRfNumericBoostReport\_t

The cusolverRfNumericBoostReport\_t is an enum that indicates whether numeric boosting (of the pivot) was used during the cusolverRfRefactor() and cusolverRfSolve() routines. The numeric boosting is disabled by default.

Value	Meaning
CUSOLVER_NUMERIC_BOOST_NOT_USED	Numeric boosting not used. (default)
CUSOLVER_NUMERIC_BOOST_USED	Numeric boosting used.

## 2.2.3.4. cusolverRfResetValuesFastMode\_t

The cusolverRfResetValuesFastMode\_t is an enum that indicates the mode used for the cusolverRfResetValues() routine. The fast mode requires extra memory and is recommended only if very fast calls to cusolverRfResetValues() are needed.

Value	Meaning
CUSOLVER_RESET_VALUES_FAST_MODE_OFF	Fast mode disabled. (default)
CUSOLVER_RESET_VALUES_FAST_MODE_ON	Ffast mode enabled.

## 2.2.3.5. cusolverRfFactorization\_t

The cusolverRfFactorization\_t is an enum that indicates which (internal) algorithm is used for refactorization in the cusolverRfRefactor() routine.

Value	Meaning
CUSOLVER_FACTORIZATION_ALG0	Algorithm 0. (default)
CUSOLVER_FACTORIZATION_ALG1	Algorithm 1.
CUSOLVER_FACTORIZATION_ALG2	Algorithm 2. Domino-based scheme.

## 2.2.3.6. cusolverRfTriangularSolve\_t

The cusolverRfTriangularSolve\_t is an enum that indicates which (internal) algorithm is used for triangular solve in the cusolverRfSolve() routine.

Value	Meaning
CUSOLVER_TRIANGULAR_SOLVE_ALG1	Algorithm 1. (default)
CUSOLVER_TRIANGULAR_SOLVE_ALG2	Algorithm 2. Domino-based scheme.
CUSOLVER_TRIANGULAR_SOLVE_ALG3	Aalgorithm 3. Domino-based scheme.

## 2.2.3.7. cusolverRfUnitDiagonal\_t

The cusolverRfUnitDiagonal\_t is an enum that indicates whether and where the unit diagonal is stored in the input/output triangular factors in the cusolverRfSetupDevice(), cusolverRfSetupHost() and cusolverRfExtractSplitFactorsHost() routines.

Value	Meaning
CUSOLVER_UNIT_DIAGONAL_STORED_L	Unit diagonal is stored in lower triangular factor. (default)
CUSOLVER_UNIT_DIAGONAL_STORED_U	Unit diagonal is stored in upper triangular factor.
CUSOLVER_UNIT_DIAGONAL_ASSUMED_L	Unit diagonal is assumed in lower triangular factor.
CUSOLVER_UNIT_DIAGONAL_ASSUMED_U	Unit diagonal is assumed in upper triangular factor.

### 2.2.3.8. cusolverStatus\_t

The cusolverStatus\_t is an enum that indicates success or failure of the cuSolverRF library call. It is returned by all the cuSolver library routines, and it uses the same enumerated values as the sparse and dense Lapack routines.

## 2.3. cuSolver Formats Reference

## 2.3.1. Index Base Format

The CSR or CSC format requires either zero-based or one-based index for a sparse matrix A. The GLU library supports only zero-based indexing. Otherwise, both one-based and zero-based indexing are supported in cuSolver.

## 2.3.2. Vector (Dense) Format

The vectors are assumed to be stored linearly in memory. For example, the vector

$$x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

is represented as

$$(x_1 \ x_2 \ \dots \ x_n)$$

## 2.3.3. Matrix (Dense) Format

The dense matrices are assumed to be stored in column-major order in memory. The submatrix can be accessed using the leading dimension of the original matrix. For examle, the m\*n (sub-)matrix

$$\begin{vmatrix} a_{1,1} & \dots & a_{1,n} \\ a_{2,1} & \dots & a_{2,n} \\ \vdots & & \\ a_{m,1} & \dots & a_{m,n} \end{vmatrix}$$

is represented as

with its elements arranged linearly in memory as

 $(a_{1,1} \ a_{2,1} \ \dots \ a_{m,1} \ \dots \ a_{lda,1} \ \dots \ a_{1,n} \ a_{2,n} \ \dots \ a_{m,n} \ \dots \ a_{lda,n})$ 

where  $1 da \ge m$  is the leading dimension of A.

## 2.3.4. Matrix (CSR) Format

In CSR format the matrix is represented by the following parameters:

Parameter	Туре	Size	Meaning
n	(int)		The number of rows (and columns) in the matrix.
nnz	(int)		The number of non-zero elements in the matrix.
csrRowPtr	(int *)	n+1	The array of offsets corresponding to the start of each row in the arrays csrColInd and csrVal. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix.
csrColInd	(int *)	nnz	The array of column indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row.
csrVal	(S D C Z)*	nnz	The array of values corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row.

Note that in our CSR format, sparse matrices are assumed to be stored in row-major order, in other words, the index arrays are first sorted by row indices and then within each row by column indices. Also it is assumed that each pair of row and column indices appears only once.

For example, the 4x4 matrix

	/1.0	3.0	0.0	$\begin{array}{c} 0.0 \\ 0.0 \\ 8.0 \\ 9.0 \end{array}$
4	0.0	4.0	6.0	0.0
A =	2.0	5.0	7.0	8.0
	0.0	0.0	0.0	9.0

is represented as

 $\operatorname{csrRowPtr} = (0 \ 2 \ 4 \ 8 \ 9)$ 

 $csrColInd = (0 \ 1 \ 1 \ 2 \ 0 \ 1 \ 2 \ 3 \ 3)$ 

csrVal = (1.0 3.0 4.0 6.0 2.0 5.0 7.0 8.0 9.0)

## 2.3.5. Matrix (CSC) Format

In CSC format the matrix is represented by the following parameters:

Parameter	Туре	Size	Meaning
n	(int)		The number of rows (and columns) in the matrix.
nnz	(int)		The number of non-zero elements in the matrix.
cscColPtr	(int *)	n+1	The array of offsets corresponding to the start of each column in the arrays cscRowInd and cscVal. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix.
cscRowInd	(int *)	nnz	The array of row indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by column and by row within each column.
cscVal	(S D C Z)*	nnz	The array of values corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by column and by row within each column.

Note that in our CSC format, sparse matrices are assumed to be stored in column-major order, in other words, the index arrays are first sorted by column indices and then within each column by row indices. Also it is assumed that each pair of row and column indices appears only once.

For example, the 4x4 matrix

	1.0	3.0	0.0	0.0
Δ	0.0	4.0	6.0	0.0
A =	2.0	5.0	7.0	8.0
	0.0	0.0	0.0	$\begin{array}{c} 0.0 \\ 0.0 \\ 8.0 \\ 9.0 \end{array}$

is represented as

 $cscColPtr = (0 \ 2 \ 5 \ 7 \ 9)$ 

 $cscRowInd = (0 \ 2 \ 0 \ 1 \ 2 \ 1 \ 2 \ 3)$ 

cscVal = (1.0 2.0 3.0 4.0 5.0 6.0 7.0 8.0 9.0)

## 2.4. cuSolverDN: dense LAPACK Function Reference

This section describes the API of cuSolverDN, which provides a subset of dense LAPACK functions.

## 2.4.1. cuSolverDN Helper Function Reference

The cuSolverDN helper functions are described in this section.

### 2.4.1.1. cusolverDnCreate()

```
cusolverStatus_t
cusolverDnCreate(cusolverDnHandle_t *handle);
```

This function initializes the cuSolverDN library and creates a handle on the cuSolverDN context. It must be called before any other cuSolverDN API function is invoked. It allocates hardware resources necessary for accessing the GPU.

Parameter	Memory	In/out	Meaning
handle	host	output	The pointer to the handle to the cuSolverDN context.

CUSOLVER_STATUS_SUCCESS	The initialization succeeded.
CUSOLVER_STATUS_NOT_INITIALIZED	The CUDA Runtime initialization failed.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.

## 2.4.1.2. cusolverDnDestroy()

```
cusolverStatus t
```

cusolverDnDestroy(cusolverDnHandle\_t handle);

This function releases CPU-side resources used by the cuSolverDN library.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The shutdown succeeded.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	

### 2.4.1.3. cusolverDnSetStream()

```
cusolverStatus t
```

cusolverDnSetStream(cusolverDnHandle\_t handle, cudaStream\_t streamId)

This function sets the stream to be used by the cuSolverDN library to execute its routines.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
streamId	host	input	The stream to be used by the library.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The stream was set successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.4.1.4. cusolverDnGetStream()

```
cusolverStatus_t
cusolverDnGetStream(cusolverDnHandle t handle, cudaStream t *streamId)
```

This function sets the stream to be used by the cuSolverDN library to execute its routines.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
streamId	host	output	The stream to be used by the library.

CUSOLVER_STATUS_SUCCESS	The stream was set successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

## 2.4.1.5. cusolverDnCreateSyevjInfo()

```
cusolverStatus_t
cusolverDnCreateSyevjInfo(
    syevjInfo t *info);
```

This function creates and initializes the structure of syevj, syevjBatched and sygvj to default values.

Parameter	Memory	In/out	Meaning
info	host	output	The pointer to the structure of syevj.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The structure was initialized successfully.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.

## 2.4.1.6. cusolverDnDestroySyevjInfo()

```
cusolverStatus_t
cusolverDnDestroySyevjInfo(
    syevjInfo t info);
```

This function destroys and releases any memory required by the structure.

Parameter	Memory	In/out	Meaning
info	host	input	The structure of syevj.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The resources are released successfully.
-------------------------	------------------------------------------

### 2.4.1.7. cusolverDnXsyevjSetTolerance()

```
cusolverStatus_t
cusolverDnXsyevjSetTolerance(
    syevjInfo_t info,
    double tolerance)
```

This function configures tolerance of syevj.

Parameter	Memory	In/out	Meaning
info	host	in/out	The pointer to the structure of syevj.
tolerance	host	input	accuracy of numerical eigenvalues.

CUSOLVER STATUS SUCCESS	The operation completed successfully.

## 2.4.1.8. cusolverDnXsyevjSetMaxSweeps()

```
cusolverStatus_t
cusolverDnXsyevjSetMaxSweeps(
    syevjInfo_t info,
    int max sweeps)
```

This function configures maximum number of sweeps in syevj. The default value is 100.

Parameter	Memory	In/out	Meaning
info	host	in/out	The pointer to the structure of syevj.
max_sweeps	host	input	Maximum number of sweeps.

#### **Status Returned**

CUSOLVER STATUS SUCCESS	The operation completed successfully.

### 2.4.1.9. cusolverDnXsyevjSetSortEig()

```
cusolverStatus_t
cusolverDnXsyevjSetSortEig(
    syevjInfo_t info,
    int sort eig)
```

If sort\_eig is zero, the eigenvalues are not sorted. This function only works for syevjBatched. syevj and sygvj always sort eigenvalues in ascending order. By default, eigenvalues are always sorted in ascending order.

Parameter	Memory	In/out	Meaning
info	host	in/out	The pointer to the structure of syevj.
sort_eig	host	input	If sort_eig is zero, the eigenvalues are not sorted.

#### **Status Returned**

```
CUSOLVER_STATUS_SUCCESS The operation completed successfully.
```

### 2.4.1.10. cusolverDnXsyevjGetResidual()

```
cusolverStatus_t
cusolverDnXsyevjGetResidual(
    cusolverDnHandle_t handle,
    syevjInfo_t info,
    double *residual)
```

This function reports residual of syevj or sygvj. It does not support syevjBatched. If the user calls this function after syevjBatched, the error CUSOLVER\_STATUS\_NOT\_SUPPORTED is returned.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
info	host	input	The pointer to the structure of syevj.
residual	host	output	Residual of syevj.

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_SUPPORTED	Does not support batched version.

### 2.4.1.11. cusolverDnXsyevjGetSweeps()

```
cusolverStatus_t
cusolverDnXsyevjGetSweeps(
    cusolverDnHandle_t handle,
    syevjInfo_t info,
    int *executed_sweeps)
```

This function reports number of executed sweeps of syevj or sygvj. It does not support syevjBatched. If the user calls this function after syevjBatched, the error CUSOLVER\_STATUS\_NOT\_SUPPORTED is returned.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
info	host	input	The pointer to the structure of syevj.
executed_sweeps	host	output	Number of executed sweeps.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_SUPPORTED	Does not support batched version.

### 2.4.1.12. cusolverDnCreateGesvdjInfo()

```
cusolverStatus_t
cusolverDnCreateGesvdjInfo(
    gesvdjInfo_t *info);
```

This function creates and initializes the structure of gesvdj and gesvdjBatched to default values.

Parameter	Memory	In/out	Meaning
info	host	output	The pointer to the structure of gesvdj.

CUSOLVER_STATUS_SUCCESS	The structure was initialized successfully.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.

## 2.4.1.13. cusolverDnDestroyGesvdjInfo()

```
cusolverStatus_t
cusolverDnDestroyGesvdjInfo(
    gesvdjInfo t info);
```

This function destroys and releases any memory required by the structure.

Parameter	Memory	In/out	Meaning
info	host	input	The structure of gesvdj.

#### **Status Returned**

CUSOLVER STATUS SUCCESS	The resources are released successfully.
00002.21.011100 0000200	

### 2.4.1.14. cusolverDnXgesvdjSetTolerance()

```
cusolverStatus_t
cusolverDnXgesvdjSetTolerance(
    gesvdjInfo_t info,
    double tolerance)
```

This function configures tolerance of gesvdj.

Parameter	Memory	In/out	Meaning
info	host	in/out	The pointer to the structure of gesvdj.
tolerance	host	input	Accuracy of numerical singular values.

#### Status Returned

```
CUSOLVER_STATUS_SUCCESS The operation completed successfully.
```

### 2.4.1.15. cusolverDnXgesvdjSetMaxSweeps()

```
cusolverStatus_t
cusolverDnXgesvdjSetMaxSweeps(
    gesvdjInfo_t info,
    int max sweeps)
```

This function configures the maximum number of sweeps in gesvdj. The default value is 100.

Parameter	Memory	In/out	Meaning
info	host	in/out	The pointer to the structure of gesvdj.
max_sweeps	host	input	Maximum number of sweeps.

CUSOLVER STATUS SUCCESS	The operation completed successfully.

## 2.4.1.16. cusolverDnXgesvdjSetSortEig()

```
cusolverStatus_t
cusolverDnXgesvdjSetSortEig(
    gesvdjInfo_t info,
    int sort svd)
```

If sort\_svd is zero, the singular values are not sorted. This function only works for gesvdjBatched. gesvdj always sorts singular values in descending order. By default, singular values are always sorted in descending order.

Parameter	Memory	In/out	Meaning
info	host	in/out	The pointer to the structure of gesvdj.
sort_svd	host	input	If sort_svd is zero, the singular values are not sorted.

#### **Status Returned**

```
CUSOLVER STATUS SUCCESS
```

The operation completed successfully.

## 2.4.1.17. cusolverDnXgesvdjGetResidual()

```
cusolverStatus_t
cusolverDnXgesvdjGetResidual(
    cusolverDnHandle_t handle,
    gesvdjInfo_t info,
    double *residual)
```

This function reports residual of gesvdj. It does not support gesvdjBatched. If the user calls this function after gesvdjBatched, the error CUSOLVER STATUS NOT SUPPORTED is returned.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
info	host	input	The pointer to the structure of gesvdj.
residual	host	output	Residual of gesvdj.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_SUPPORTED	Does not support batched version

### 2.4.1.18. cusolverDnXgesvdjGetSweeps()

```
cusolverStatus_t
cusolverDnXgesvdjGetSweeps(
    cusolverDnHandle_t handle,
    gesvdjInfo_t info,
    int *executed sweeps)
```

This function reports number of executed sweeps of gesvdj. It does not support gesvdjBatched. If the user calls this function after gesvdjBatched, the error CUSOLVER\_STATUS\_NOT\_SUPPORTED is returned.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
info	host	input	The pointer to the structure of gesvdj.
executed_sweeps	host	output	Number of executed sweeps.

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_SUPPORTED	Does not support batched version

### 2.4.1.19. cusolverDnIRSParamsCreate()

```
cusolverStatus_t
cusolverDnIRSParamsCreate(cusolverDnIRSParams t *params);
```

This function creates and initializes the structure of parameters for an IRS solver such as the cusolverDnIRSXgesv() or the cusolverDnIRSXgels() functions to default values. The params structure created by this function can be used by one or more call to the same or to a different IRS solver. Note that in CUDA 10.2, the behavior was different and a new params structure was needed to be created per each call to an IRS solver. Also note that the user can also change configurations of the params and then call a new IRS instance, but be careful that the previous call was done because any change to the configuration before the previous call was done could affect it.

Parameter	Memory	In/out	Meaning
params	host	output	Pointer to the cusolverDnIRSParams_t Params structure

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The structure was created and initialized successfully.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.

### 2.4.1.20. cusolverDnIRSParamsDestroy()

```
cusolverStatus_t
cusolverDnIRSParamsDestroy(cusolverDnIRSParams t params);
```

This function destroys and releases any memory required by the Params structure.

Parameter	Memory	In/out	Meaning
params	host	input	The cusolverDnIRSParams_t Params structure.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The resources are released successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.
CUSOLVER_STATUS_IRS_INFOS_NOT_DESTROYED	Not all the Infos structure associated with this Params structure have been destroyed yet.

### 2.4.1.21. cusolverDnIRSParamsSetSolverPrecisions()

```
cusolverStatus_t
    cusolverDnIRSParamsSetSolverPrecisions(
        cusolverDnIRSParams_t params,
        cusolverPrecType_t solver_main_precision,
        cusolverPrecType_t solver_lowest_precision);
```

This function sets both the main and the lowest precision for the Iterative Refinement Solver (IRS). By main precision, we mean the precision of the Input and Output datatype. By lowest precision, we mean the solver is allowed to use as lowest computational precision during the LU factorization process. Note that the user has to set both the main and lowest precision before the first call to the IRS solver because they are NOT set by default with the params structure creation, as it depends on the Input Output data type and user request. It is a wrapper to both cusolverDnIRSParamsSetSolverMainPrecision() and cusolverDnIRSParamsSetSolverLowestPrecision (). All possible combinations of main/ lowest precision are described in the table below. Usually the lowest precision defines the speedup that can be achieved. The ratio of the performance of the lowest precision over the main precision (e.g., Inputs/Outputs datatype) define the upper bound of the speedup that could be obtained. More precisely, it depends on many factors, but for large matrices sizes, it is the ratio of the matrix-matrix rank-k product (e.g., GEMM where K is 256 and M=N=size of the matrix) that define the possible speedup. For instance, if the inout precision is real double precision CUSOLVER\_R\_64F and the lowest precision is CUSOLVER\_R\_32F, then we can expect a speedup of at most 2X for large problem sizes. If the lowest precision was CUSOLVER\_R\_16F, then we can expect 3X-4X. A reasonable strategy should take the number of right-hand sides, the size of the matrix as well as the convergence rate into account.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure.
solver_main_precision	host	input	Allowed Inputs/Outputs datatype (for example CUSOLVER_R_FP64 for a real double precision data). See the table below for the supported precisions.
solver_lowest_precision	host	input	Allowed lowest compute type (for example CUSOLVER_R_16F for half precision computation). See the table below for the supported precisions.

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.

# Table 2.Supported Inputs/Outputs data type and lower precision for<br/>the IRS solver

Inputs/Outputs Data Type (e.g., main precision)	Supported values for the lowest precision
CUSOLVER_C_64F	CUSOLVER_C_64F, CUSOLVER_C_32F, CUSOLVER_C_16F, CUSOLVER_C_16BF, CUSOLVER_C_TF32
CUSOLVER_C_32F	CUSOLVER_C_32F, CUSOLVER_C_16F, CUSOLVER_C_16BF, CUSOLVER_C_TF32
CUSOLVER_R_64F	CUSOLVER_R_64F, CUSOLVER_R_32F, CUSOLVER_R_16F, CUSOLVER_R_16BF, CUSOLVER_R_TF32
CUSOLVER_R_32F	CUSOLVER_R_32F, CUSOLVER_R_16F, CUSOLVER_R_16BF, CUSOLVER_R_TF32

### 2.4.1.22. cusolverDnIRSParamsSetSolverMainPrecision()

cusolverStatus\_t

```
cusolverDnIRSParamsSetSolverMainPrecision(
    cusolverDnIRSParams_t params,
    cusolverPrecType t solver main precision);
```

This function sets the main precision for the Iterative Refinement Solver (IRS). By main precision, we mean, the type of the Input and Output data. Note that the user has to set both the main and lowest precision before a first call to the IRS solver because they are NOT set by default with the params structure creation, as it depends on the Input Output data type and user request. user can set it by either calling this function or by calling cusolverDnIRSParamsSetSolverPrecisions() which set both the main and the lowest precision together. All possible combinations of main/lowest precision are described in the table in the cusolverDnIRSParamsSetSolverPrecisions() section above.

Parameter	Memory	In/out	Meaning	
params	host	in/out	The cusolverDnIRSParams_t Params structure.	
solver_main_precision	host	input	Allowed Inputs/Outputs datatype (for example CUSOLVER_R_FP64 for a real double precision data). See the table in the cusolverDnIRSParamsSetSolverPrecis section above for the supported precisions.	ions

CUSOLVER_STATUS_SUCCESS					The operation completed successfully.	
CUSOLVER_	STATUS_	IRS	PARAMS_	NOT	INITIALIZE	DThe Params structure was not created.

# 2.4.1.23. cusolverDnIRSParamsSetSolverLowestPrecision()

```
cusolverStatus_t
cusolverDnIRSParamsSetSolverLowestPrecision(
    cusolverDnIRSParams_t params,
    cusolverPrecType_t lowest_precision_type);
```

This function sets the lowest precision that will be used by Iterative Refinement Solver. By lowest precision, we mean the solver is allowed to use as lowest computational precision during the LU factorization process. Note that the user has to set both the main and lowest precision before a first call to the IRS solver because they are NOT set by default with the params structure creation, as it depends on the Input Output data type and user request. Usually the lowest precision defines the speedup that can be achieved. The ratio of the performance of the lowest precision over the main precision (e.g., Inputs/Outputs datatype) define somehow the upper bound of the speedup that could be obtained. More precisely, it depends on many factors, but for large matrices sizes, it is the ratio of the matrix-matrix rank-k product (e.g., GEMM where K is 256 and M=N=size of the matrix) that define the possible speedup. For instance, if the inout precision is real double precision CUSOLVER\_R\_64F and the lowest precision is CUSOLVER\_R\_32F, then we can expect a speedup of at most 2X for large problem sizes. If the lowest precision was CUSOLVER\_R\_16F, then we can expect 3X-4X. A reasonable strategy should take the number of right-hand sides, the size of the matrix as well as the convergence rate into account.

Parameter	Memory	In/out	Meaning
params	host	in/ out	The cusolverDnIRSParams_t Params structure.
lowest_precision_type	host	input	Allowed lowest compute type (for example CUSOLVER_R_16F for half precision computation). See the table in the cusolverDnIRSParamsSetSolverPrecisic section above for the supported precisions.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER STATUS IRS PARAMS NOT INITIALIZE	DThe Params structure was not created.

# 2.4.1.24. cusolverDnIRSParamsSetRefinementSolver()

```
cusolverStatus_t
cusolverDnIRSParamsSetRefinementSolver(
    cusolverDnIRSParams_t params,
    cusolverIRSRefinement t solver);
```

This function sets the refinement solver to be used in the Iterative Refinement Solver functions such as the cusolverDnIRSXgesv() or the cusolverDnIRSXgels() functions. Note that the user has to set the refinement algorithm before a first call to the IRS solver because it is NOT set by default with the creating of params. Details about values that can be set to and theirs meaning are described in the table below.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure
solver	host	input	Type of the refinement solver to be used by the IRS solver such as cusolverDnIRSXgesv() or cusolverDnIRSXgels().

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.

CUSOLVER_IRS_REFINE_NOT_SET	Solver is not set, this value is what is set when creating the params structure. IRS solver will return an error.
CUSOLVER_IRS_REFINE_NONE	No refinement solver; the IRS solver performs a factorization followed by a solve without any refinement. For example, if the IRS solver was cusolverDnIRSXgesv(), this is equivalent to a Xgesv routine without refinement and where the factorization is carried out in the lowest precision. If for example the main precision was CUSOLVER_R_64F and the lowest was CUSOLVER_R_64F as well, then this is equivalent to a call to cusolverDnDgesv().
CUSOLVER_IRS_REFINE_CLASSICAL	Classical iterative refinement solver. Similar to the one used in LAPACK routines.
CUSOLVER_IRS_REFINE_GMRES	GMRES (Generalized Minimal Residual) based iterative refinement solver. In recent study, the GMRES method has drawn the scientific community attention for its ability to be used as refinement solver that outperforms the classical iterative refinement method. Based on our experimentation, we recommend this setting.
CUSOLVER_IRS_REFINE_CLASSICAL_GMRES	Classical iterative refinement solver that uses the GMRES (Generalized Minimal Residual) internally to solve the correction equation at each iteration. We call the <i>classical refinement iteration</i> the outer iteration while the <i>GMRES</i> is called inner iteration. Note that if the tolerance of the inner GMRES is set very low, let say to machine precision, then the outer <i>classical refinement iteration</i> will performs only one iteration and thus this option will behaves like CUSOLVER_IRS_REFINE_GMRES.

CUSOLVER_IRS_REFINE_GMRES_GMRES	Similar to CUSOLVER IRS REFINE CLASSICAL GMRES
	which consists of classical refinement process
	that uses GMRES to solve the inner correction
	system, here it is a GMRES (Generalized Minimal
	Residual) based iterative refinement solver that uses another GMRES internally to solve the
	preconditioned system.

# 2.4.1.25. cusolverDnIRSParamsSetTol()

This function sets the tolerance for the refinement solver. By default it is such that all the RHS satisfy:

RNRM < SQRT(N)\*XNRM\*ANRM\*EPS\*BWDMAX where

- RNRM is the infinity-norm of the residual
- > XNRM is the infinity-norm of the solution
- > ANRM is the infinity-operator-norm of the matrix A
- EPS is the machine epsilon for the Inputs/Outputs datatype that matches LAPACK <X>LAMCH('Epsilon')
- BWDMAX, the value BWDMAX is fixed to 1.0

The user can use this function to change the tolerance to a lower or higher value. Our goal is to give the user more control such a way he can investigate and control every detail of the IRS solver. Note that the tolerance value is always in *real double precision* whatever the Inputs/ Outputs datatype is.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure.
val	host	input	Double precision real value to which the refinement tolerance will be set.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.

# 2.4.1.26. cusolverDnIRSParamsSetTolInner()

cusolverStatus\_t

```
cusolverDnIRSParamsSetTolInner(
    cusolverDnIRSParams_t params,
    double val );
```

This function sets the tolerance for the inner refinement solver when the refinement solver consists of two-levels solver (e.g., CUSOLVER\_IRS\_REFINE\_CLASSICAL\_GMRES or CUSOLVER\_IRS\_REFINE\_GMRES\_GMRES cases). It is not referenced in case of one level refinement solver such as CUSOLVER\_IRS\_REFINE\_CLASSICAL or CUSOLVER\_IRS\_REFINE\_GMRES. It is set to 1e-4 by default. This function set the tolerance for the inner solver (e.g. the inner GMRES). For example, if the Refinement Solver was set to CUSOLVER\_IRS\_REFINE\_CLASSICAL\_GMRES, setting this tolerance mean that the inner GMRES solver will converge to that tolerance at each outer iteration of the classical refinement solver. Our goal is to give the user more control such a way he can investigate and control every detail of the IRS solver. Note the, the tolerance value is always in *real double precision* whatever the Inputs/Outputs datatype is.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure.
val	host	input	Double precision real value to which the tolerance of the inner refinement solver will be set.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER STATUS IRS PARAMS NOT INITIALIZE	DThe Params structure was not created.

# 2.4.1.27. cusolverDnIRSParamsSetMaxIters()

```
cusolverStatus_t
cusolverDnIRSParamsSetMaxIters(
    cusolverDnIRSParams_t params,
    int max iters);
```

This function sets the total number of allowed refinement iterations after which the solver will stop. Total means any iteration which means the sum of the outer and the inner iterations (inner is meaningful when two-levels refinement solver is set). Default value is set to 50. Our goal is to give the user more control such a way he can investigate and control every detail of the IRS solver.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure.
max_iters	host	input	Maximum total number of iterations allowed for the refinement solver.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
-------------------------	---------------------------------------

```
CUSOLVER STATUS IRS PARAMS NOT INITIALIZED
```

The Params structure was not created.

# 2.4.1.28. cusolverDnIRSParamsSetMaxItersInner()

cusolverStatus\_t
 cusolverDnIRSParamsSetMaxItersInner(
 cusolverDnIRSParams\_t params,
 cusolver\_int\_t maxiters\_inner);

This function sets the maximal number of iterations allowed for the inner refinement solver. It is not referenced in case of one level refinement solver such as CUSOLVER\_IRS\_REFINE\_CLASSICAL or CUSOLVER\_IRS\_REFINE\_GMRES. The inner refinement solver will stop after reaching either the inner tolerance or the MaxItersInner value. By default, it is set to 50. Note that this value could not be larger than the MaxIters since MaxIters is the total number of allowed iterations. Note that if the user calls cusolverDnIRSParamsSetMaxIters after calling this function, SetMaxIters has priority and will overwrite MaxItersInner to the minimum value of (MaxIters, MaxItersInner).

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure
maxiters_inner	host	input	Maximum number of allowed inner iterations for the inner refinement solver. Meaningful when the refinement solver is a two-levels solver such as CUSOLVER_IRS_REFINE_CLASSICAL_GMR or CUSOLVER_IRS_REFINE_GMRES_GMRES. Value should be less or equal to MaxIters.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.
CUSOLVER_STATUS_IRS_PARAMS_INVALID	If the value was larger than MaxIters.

# 2.4.1.29. cusolverDnIRSParamsEnableFallback()

```
cusolverStatus_t
    cusolverDnIRSParamsEnableFallback(
        cusolverDnIRSParams t params );
```

This function enable the fallback to the main precision in case the Iterative Refinement Solver (IRS) failed to converge. In other term, if the IRS solver failed to converge, the solver will return a no convergence code (e.g., niter < 0), but can either return the non-convergent solution as it is (e.g., disable fallback) or can fallback (e.g., enable fallback) to the main

precision (which is the precision of the Inputs/Outputs data) and solve the problem from scratch returning the good solution. This is the behavior by default, and it will guarantee that the IRS solver always provide the good solution. This function is provided because we provided cusolverDnIRSParamsDisableFallback which allows the user to disable the fallback and thus this function allow the user to re-enable it.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.

# 2.4.1.30. cusolverDnIRSParamsDisableFallback()

```
cusolverStatus_t
    cusolverDnIRSParamsDisableFallback(
        cusolverDnIRSParams_t params);
```

This function disables the fallback to the main precision in case the Iterative Refinement Solver (IRS) failed to converge. In other term, if the IRS solver failed to converge, the solver will return a no convergence code (e.g., niter < 0), but can either return the non-convergent solution as it is (e.g., disable fallback) or can fallback (e.g., enable fallback) to the main precision (which is the precision of the Inputs/Outputs data) and solve the problem from scratch returning the good solution. This function disables the fallback and the returned solution is whatever the refinement solver was able to reach before it returns. Disabling fallback does not guarantee that the solution is the good one. However, if users want to keep getting the solution of the lower precision in case the IRS did not converge after certain number of iterations, they need to disable the fallback. The user can re-enable it by calling cusolverDnIRSParamsEnableFallback.

Parameter	Memory	In/out	Meaning
params	host	in/out	The cusolverDnIRSParams_t Params structure

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.

# 2.4.1.31. cusolverDnIRSParamsGetMaxIters()

cusolverStatus\_t
 cusolverDnIRSParamsGetMaxIters(
 cusolverDnIRSParams\_t params,
 cusolver\_int\_t \*maxiters);

This function returns the current setting in the params structure for the maximal allowed number of iterations (e.g., either the default MaxIters, or the one set by the user in case he set it using cusolverDnIRSParamsSetMaxIters). Note that this function returns the current setting in the params configuration and not to be confused with the cusolverDnIRSInfosGetMaxIters which return the maximal allowed number of iterations for a particular call to an IRS solver. To be clearer, the params structure can be used for many calls to an IRS solver. A user can change the allowed MaxIters between calls while the Infos structure in cusolverDnIRSInfosGetMaxIters contains information about a particular call and cannot be reused for different calls, and thus, cusolverDnIRSInfosGetMaxIters returns the allowed MaxIters for that call.

Parameter	Memory	In/out	Meaning
params	host	in	The cusolverDnIRSParams_t Params structure.
maxiters	host	output	The maximal number of iterations that is currently set.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZED	The Params structure was not created.

# 2.4.1.32. cusolverDnIRSInfosCreate()

```
cusolverStatus_t
cusolverDnIRSInfosCreate(
    cusolverDnIRSInfos_t* infos )
```

This function creates and initializes the Infos structure that will hold the refinement information of an Iterative Refinement Solver (IRS) call. Such information includes the total number of iterations that was needed to converge (Niters), the outer number of iterations (meaningful when two-levels preconditioner such as CUSOLVER\_IRS\_REFINE\_CLASSICAL\_GMRES is used ), the maximal number of iterations that was allowed for that call, and a pointer to the matrix of the convergence history residual norms. The Infos structure needs to be created before a call to an IRS solver. The Infos structure is valid for only one call to an IRS solver, since it holds info about that solve and thus each solve will requires its own Infos structure.

Parameter	Memory	In/out	Meaning
info	host	output	Pointer to the cusolverDnIRSInfos_t
			Infos structure.

CUSOLVER_STATUS_SUCCESS	The structure was initialized successfully.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.

# 2.4.1.33. cusolverDnIRSInfosDestroy()

```
cusolverStatus_t
cusolverDnIRSInfosDestroy(
     cusolverDnIRSInfos_t infos );
```

This function destroys and releases any memory required by the Infos structure. This function destroys all the information (e.g., Niters performed, OuterNiters performed, residual history etc.) about a solver call; thus, this function should only be called after the user is finished with the information.

Parameter	Memory	In/out	Meaning
info	host	in/out	The cusolverDnIRSInfos_t Infos structure.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The resources are released successfully.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The Infos structure was not created.

# 2.4.1.34. cusolverDnIRSInfosGetMaxIters()

```
cusolverStatus_t
    cusolverDnIRSInfosGetMaxIters(
        cusolverDnIRSInfos_t infos,
        cusolver_int_t *maxiters);
```

This function returns the maximal allowed number of iterations that was set for the corresponding call to the IRS solver. Note that this function returns the setting that was set when that call happened and is not to be confused with the cusolverDnIRSParamsGetMaxIters which returns the current setting in the params configuration structure. To be clearer, the params structure can be used for many calls to an IRS solver. A user can change the allowed MaxIters between calls while the Infos structure in cusolverDnIRSInfosGetMaxIters contains information about a particular call and cannot be reused for different calls, thus cusolverDnIRSInfosGetMaxIters returns the allowed MaxIters for that call.

Parameter	Memory	In/out	Meaning
infos	host	in	The cusolverDnIRSInfos_t Infos structure.
maxiters	host	output	The maximal number of iterations that is currently set.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The Infos structure was not created.

# 2.4.1.35. cusolverDnIRSInfosGetNiters()

This function returns the total number of iterations performed by the IRS solver. If it was negative, it means that the IRS solver did not converge and if the user did not disable the fallback to full precision, then the fallback to a full precision solution happened and solution is good. Please refer to the description of negative <code>niters</code> values in the corresponding IRS linear solver functions such as <code>cusolverDnXgesv()</code> or <code>cusolverDnXgels()</code>.

Parameter	Memory	In/out	Meaning
infos	host	in	The cusolverDnIRSInfos_t Infos structure.
niters	host	output	The total number of iterations performed by the IRS solver.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The Infos structure was not created.

# 2.4.1.36. cusolverDnIRSInfosGetOuterNiters()

```
cusolverStatus_t
    cusolverDnIRSInfosGetOuterNiters(
        cusolverDnIRSInfos_t infos,
        cusolver_int_t *outer_niters);
```

This function returns the number of iterations performed by the outer refinement loop of the IRS solver. When the refinement solver consists of a one-level solver such as CUSOLVER\_IRS\_REFINE\_CLASSICAL or CUSOLVER\_IRS\_REFINE\_GMRES, it is the same as Niters. When the refinement solver consists of a two-levels solver such as CUSOLVER\_IRS\_REFINE\_CLASSICAL\_GMRES or CUSOLVER\_IRS\_REFINE\_GMRES\_GMRES, it is the number of iterations of the outer loop. Refer to the description of the <u>cusolverIRSRefinement\_t</u> section for more details.

Parameter	Memory	In/out	Meaning
infos	host	in	The cusolverDnIRSInfos_t Infos structure.
outer_niters	host	output	The number of iterations of the outer refinement loop of the IRS solver.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The Infos structure was not created.

# 2.4.1.37. cusolverDnIRSInfosRequestResidual()

This function tells the IRS solver to store the convergence history (residual norms) of the refinement phase in a matrix that can be accessed via a pointer returned by the <u>cusolverDnIRSInfosGetResidualHistory()</u> function.

Parameter	Memory	In/out	Meaning
infos	host	in	The cusolverDnIRSInfos_t Infos structure

### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The Infos structure was not created.

# 2.4.1.38. cusolverDnIRSInfosGetResidualHistory()

cusolverStatus\_t
cusolverDnIRSInfosGetResidualHistory(
 cusolverDnIRSInfos\_t infos,
 void \*\*residual history);

If the user called cusolverDnIRSInfosRequestResidual () before the call to the IRS function, then the IRS solver will store the convergence history (residual norms) of the refinement phase in a matrix that can be accessed via a pointer returned by this function. The datatype of the residual norms depends on the input and output data type. If the Inputs/Outputs datatype is double precision real or complex (CUSOLVER\_R\_FP64 or CUSOLVER\_C\_FP64), this residual will be of type real double precision (FP64) *double*, otherwise if the Inputs/Outputs datatype is single precision real or complex (CUSOLVER\_R\_FP32 or CUSOLVER\_C\_FP32), this residual will be real single precision FP32 *float*.

The residual history matrix consists of two columns (even for the multiple right-hand side case NRHS) of MaxIters+1 row, thus a matrix of size (MaxIters+1, 2). Only the first OuterNiters +1 rows contains the residual norms the other (e.g., OuterNiters+2:Maxiters+1) are garbage. On the first column, each row "i" specify the total number of iterations happened till this outer iteration "i" and on the second columns the residual norm corresponding to this outer iteration "i". Thus, the first row (e.g., outer iteration "0") consists of the initial residual (e.g., the residual before the refinement loop start) then the consecutive rows are the residual obtained at each outer iteration of the refinement loop. Note, it only consists of the history of the outer loop.

If the refinement solver was CUSOLVER\_IRS\_REFINE\_CLASSICAL or CUSOLVER\_IRS\_REFINE\_GMRES, then OuterNiters=Niters (Niters is the total number of iterations performed) and there is Niters+1 rows of norms that correspond to the Niters outer iterations. If the refinement solver was CUSOLVER\_IRS\_REFINE\_CLASSICAL\_GMRES or CUSOLVER\_IRS\_REFINE\_GMRES\_GMRES, then OuterNiters <= Niters corresponds to the outer iterations performed by the outer refinement loop. Thus, there is OuterNiters+1 residual norms where row "i" correspond to the outer iteration "i" and the first column specify the total number of iterations (outer and inner) that were performed till this step the second columns correspond to the residual norm at this step.

For example, let's say the user specifies CUSOLVER\_IRS\_REFINE\_CLASSICAL\_GMRES as a refinement solver and say it needed 3 outer iterations to converge and 4,3,3 inner iterations at each outer, respectively. This consists of 10 total iterations. Row 0 corresponds to the first residual before the refinement start, so it has 0 in its first column. On row 1 which corresponds to the outer iteration 1, it will be 4 (4 is the total number of iterations that were performed till now), on row 2 it will be 7, and on row 3 it will be 10.

In summary, let's define ldh=Maxiters+1, the leading dimension of the residual matrix. then residual\_history[i] shows the total number of iterations performed at the outer iteration "i" and residual\_history[i+ldh] corresponds to the norm of the residual at this outer iteration.

Parameter	Memory	In/out	Meaning
infos	host	in	The cusolverDnIRSInfos_t Infos structure.
residual_history	host	output	Returns a void pointer to the matrix of the convergence history residual norms. See the description above for the relation between the residual norm datatype and the inout datatype.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The Infos structure was not created.
CUSOLVER_STATUS_INVALID_VALUE	This function was called without calling cusolverDnIRSInfosRequestResidual () in advance.

## 2.4.1.39. cusolverDnCreateParams()

```
cusolverStatus_t
cusolverDnCreateParams(
    cusolverDnParams t *params);
```

This function creates and initializes the structure of 64-bit API to default values.

Parameter	Memory	In/out	Meaning
params	host	output	The pointer to the structure of 64-bit API.

CUSOLVER_STATUS_SUCCESS	The structure was initialized successfully.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.

# 2.4.1.40. cusolverDnDestroyParams()

```
cusolverStatus_t
cusolverDnDestroyParams(
     cusolverDnParams_t params);
```

This function destroys and releases any memory required by the structure.

Parameter	Memory	In/out	Meaning
params	host	input	The structure of 64-bit API.

#### Status Returned

CUSOLVER STATUS SUCCESS The resources were released successfully.

# 2.4.1.41. cusolverDnSetAdvOptions()

```
cusolverStatus_t
cusolverDnSetAdvOptions (
    cusolverDnParams_t params,
    cusolverDnFunction_t function,
    cusolverAlgMode t algo );
```

This function configures algorithm algo of function, a 64-bit API routine.

Parameter	Memory	In/out	Meaning
params	host	in/out	The pointer to the structure of 64-bit API.
function	host	input	The routine to be configured.
algo	host	input	The algorithm to be configured.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_INVALID_VALUE	Wrong combination of function and algo.

# 2.4.2. Dense Linear Solver Reference (legacy)

This section describes linear solver API of cuSolverDN, including Cholesky factorization, LU with partial pivoting, QR factorization and Bunch-Kaufman (LDLT) factorization.

# 2.4.2.1. cusolverDn<t>potrf()

These helper functions calculate the necessary size of work buffers.

```
cusolverStatus t
```

cuSOLVER Library

```
cusolverDnSpotrf bufferSize(cusolverDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 float *A,
                 int lda,
                 int *Lwork );
cusolverStatus t
cusolverDnDpotrf bufferSize(cusolveDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 double *A,
                 int lda,
                 int *Lwork );
cusolverStatus t
cusolverDnCpotrf bufferSize(cusolverDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 cuComplex *A,
                 int lda,
                 int *Lwork );
cusolverStatus t
cusolverDnZpotrf bufferSize(cusolverDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 cuDoubleComplex *A,
                 int lda,
                 int *Lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSpotrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           float *A,
           int lda,
           float *Workspace,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnDpotrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           double *A,
           int lda,
           double *Workspace,
           int Lwork,
           int *devInfo );
```

The C and Z data types are complex valued single and double precision, respectively.

```
cuComplex *A,
int lda,
cuComplex *Workspace,
int Lwork,
int *devInfo );
cusolverStatus_t
cusolverDnZpotrf(cusolverDnHandle_t handle,
cublasFillMode_t uplo,
int n,
cuDoubleComplex *A,
int lda,
cuDoubleComplex *Workspace,
int Lwork,
int *devInfo );
```

This function computes the Cholesky factorization of a Hermitian positive-definite matrix.

A is an  $n \times n$  Hermitian matrix, only the lower or upper part is meaningful. The input parameter up10 indicates which part of the matrix is used. The function would leave other parts untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only the lower triangular part of A is processed, and replaced by the lower triangular Cholesky factor L.

 $A = L^* L^H$ 

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular Cholesky factor U.

 $A = U^{H} * U$ 

The user has to provide working space which is pointed by input parameter Workspace. The input parameter Lwork is size of the working space, and it is returned by potrf\_bufferSize().

If Cholesky factorization failed, i.e. some leading minor of A is not positive definite, or equivalently some diagonal elements of L or U is not a real number. The output parameter devInfo would indicate smallest leading minor of A which is not positive definite.

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored; the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
А	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,n).</type>

### API of potrf

Parameter	Memory	In/out	Meaning
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
Workspace	device	in/out	Working space, <type> array of size Lwork.</type>
Lwork	host	input	Size of Workspace, returned by potrf_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the Cholesky factorization is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). if devInfo = i, the leading minor of order i is not positive definite.</pre>

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.2. cusolverDnPotrf()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXpotrf() instead. The routine will be removed in the next major release.

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnPotrf_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasFillMode_t uplo,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType computeType,
    size t *workspaceInBytes )
```

The routine bellow

```
cusolverStatus_t
cusolverDnPotrf(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasFillMode_t uplo,
    int64_t n,
```

```
cudaDataType dataTypeA,
void *A,
int64_t lda,
cudaDataType computeType,
void *pBuffer,
size_t workspaceInBytes,
int *info )
```

Computes the Cholesky factorization of a Hermitian positive-definite matrix using the generic API interfacte.

A is an  $n \times n$  Hermitian matrix, only lower or upper part is meaningful. The input parameter up10 indicates which part of the matrix is used. The function would leave other part untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced by lower triangular Cholesky factor L.

 $A = L^* L^H$ 

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular Cholesky factor U.

 $A = U^{H} * U$ 

The user has to provide working space which is pointed by input parameter pBuffer. The input parameter workspaceInBytes is size in bytes of the working space, and it is returned by cusolverDnPotrf\_bufferSize().

If Cholesky factorization failed, i.e. some leading minor of A is not positive definite, or equivalently some diagonal elements of L or U is not a real number. The output parameter info would indicate smallest leading minor of A which is not positive definite.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnPotrf supports only the default algorithm.

### Table of algorithms supported by cusolverDnPotrf

CUSOLVER ALG 0 OF NULL De	fault algorithm.
---------------------------	------------------

List of input arguments for cusolverDnPotrf\_bufferSize and cusolverDnPotrf:

### API of potrf

Parameter	Memory	In/out	Meaning
handle	host	input	handle to the cuSolverDN library context.
params	host	input	structure with information collected by cusolverDnSetAdvOptions.
uplo	host	input	indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	number of rows and columns of matrix A.

Parameter	Memory	In/out	Meaning
dataTypeA	host	in	data type of array A.
A	device	in/out	array of dimension lda * n with lda is not less than max (1, n).
lda	host	input	leading dimension of two-dimensional array used to store matrix A.
computeType	host	in	data type of computation.
pBuffer	device	in/out	Working space. Array of type void of size workspaceInBytes bytes.
workspaceInBytes	host	input	size in bytes of pBuffer, returned by cusolverDnPotrf_bufferSize.
info	device	output	<pre>if info = 0, the Cholesky factorization is successful. if info = -i, the i- th parameter is wrong (not counting handle). if info = i, the leading minor of order i is not positive definite.</pre>

The generic API has two different types, dataTypeA is data type of the matrix A, computeType is compute type of the operation. cusolverDnPotrf only supports the following four combinations.

### Valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SPOTRF
CUDA_R_64F	CUDA_R_64F	DPOTRF
CUDA_C_32F	CUDA_C_32F	CPOTRF
CUDA_C_64F	CUDA_C_64F	ZPOTRF

### Status Returned

CUSOLVER_STATUS_SUCCESS	the operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	the library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_ARCH_MISMATCH	the device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	an internal operation failed.

# 2.4.2.3. cusolverDn<t>potrs()

```
float *B,
           int ldb,
           int *devInfo);
cusolverStatus t
cusolverDnDpotrs(cusolverDnHandle t handle,
          cublasFillMode t uplo,
           int n,
          int nrhs,
           const double *A,
           int lda,
           double *B,
           int ldb,
           int *devInfo);
cusolverStatus t
cusolverDnCpotrs(cusolverDnHandle t handle,
          cublasFillMode t uplo,
           int n,
          int nrhs,
           const cuComplex *A,
           int lda,
           cuComplex *B,
           int ldb,
           int *devInfo);
cusolverStatus t
cusolverDnZpotrs(cusolverDnHandle t handle,
          cublasFillMode t uplo,
           int n,
           int nrhs,
           const cuDoubleComplex *A,
           int lda,
           cuDoubleComplex *B,
           int ldb,
           int *devInfo);
```

This function solves a system of linear equations

### $A^*X = B$

where A is an  $n \times n$  Hermitian matrix, only lower or upper part is meaningful. The input parameter uplo indicates which part of the matrix is used. The function would leave other part untouched.

The user has to call potrf first to factorize matrix A. If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, A is lower triangular Cholesky factor L corresponding to  $A = L^*L^H$ . If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, A is upper triangular Cholesky factor U corresponding to  $A = U^{H*}U$ .

The operation is in-place, i.e. matrix x overwrites matrix B with the same leading dimension ldb.

If output parameter devInfo = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

### API of potrs

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolveDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of columns of matrix x and B.
A	device	input	<type> array of dimension lda * n with lda is not less than max(l,n). A is either lower cholesky factor L or upper Cholesky factor U.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
В	device	in/out	<type> array of dimension ldb * nrhs. ldb is not less than max(1,n). As an input, B is right hand side matrix. As an output, B is the solution matrix.</type>
devInfo	device	output	<pre>If devInfo = 0, the Cholesky factorization is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).</pre>

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, nrhs<0, lda <max(1,n) ldb<max(1,n)].<="" or="" td=""></max(1,n)>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.4. cusolverDnPotrs()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXpotrs() instead. The routine will be removed in the next major release.

```
cusolverStatus_t
cusolverDnPotrs(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasFillMode_t uplo,
    int64_t n,
    int64_t nrhs,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType dataTypeB,
```

void \*B, int64\_t ldb, int \*info)

This function solves a system of linear equations

A \* X = B

where A is a  $n \times n$  Hermitian matrix, only lower or upper part is meaningful using the generic API interface. The input parameter uplo indicates which part of the matrix is used. The function would leave other part untouched.

The user has to call cusolverDnPotrf first to factorize matrix A. If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, A is lower triangular Cholesky factor L corresponding to  $A = L^*L^H$ . If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, A is upper triangular Cholesky factor U corresponding to  $A = U^{H*}U$ .

The operation is in-place, i.e. matrix x overwrites matrix B with the same leading dimension ldb.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnPotrs supports only the default algorithm.

### Table of algorithms supported by cusolverDnPotrs

CUSOLVER ALG 0 OF NULL Defa	ult algorithm.
-----------------------------	----------------

List of input arguments for cusolverDnPotrs:

#### API of potrs

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolveDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of columns of matrix x and B.
dataTypeA	host	in	Data type of array A.
A	device	input	Array of dimension lda * n with lda is not less than max(1,n). A is either lower cholesky factor L or upper Cholesky factor U.
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
dataTypeB	host	in	Data type of array B.

Parameter	Memory	In/out	Meaning
В	device	in/out	Array of dimension ldb * nrhs. ldb is not less than max (1, n). As an input, B is right hand side matrix. As an output, B is the solution matrix.
info	device	output	<pre>If info = 0, the Cholesky factorization is successful. if info = -i, the i- th parameter is wrong (not counting handle).</pre>

The generic API has two different types, dataTypeA is data type of the matrix A, dataTypeB is data type of the matrix B. cusolverDnPotrs only supports the following four combinations.

### Valid combination of data type and compute type

dataTypeA	dataTypeB	Meaning
CUDA_R_32F	CUDA_R_32F	SPOTRS
CUDA_R_64F	CUDA_R_64F	DPOTRS
CUDA_C_32F	CUDA_C_32F	CPOTRS
CUDA_C_64F	CUDA_C_64F	ZPOTRS

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0, nrhs&lt;0, lda<max(1,n) ldb<max(1,n)].<="" or="" pre=""></max(1,n)></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.5. cusolverDn<t>potri()

These helper functions calculate the necessary size of work buffers.

```
cusolverStatus_t
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSpotri(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           float *A,
           int lda,
           float *Workspace,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnDpotri(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           double *A,
           int lda,
           double *Workspace,
           int Lwork,
           int *devInfo );
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCpotri(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           cuComplex *A,
           int lda,
           cuComplex *Workspace,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnZpotri(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           cuDoubleComplex *A,
           int lda,
           cuDoubleComplex *Workspace,
           int Lwork,
           int *devInfo );
```

This function computes the inverse of a positive-definite matrix A using the Cholesky factorization

$$A \!=\! L^{*}L^{H} \!=\! U^{H}^{*}U$$

computed by potrf().

A is a  $n \times n$  matrix containing the triangular factor L or v computed by the Cholesky factorization. Only lower or upper part is meaningful and the input parameter uplo indicates which part of the matrix is used. The function would leave the other part untouched.

If the input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced the by lower triangular part of the inverse of A.

If the input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by the upper triangular part of the inverse of A.

The user has to provide the working space which is pointed to by input parameter Workspace. The input parameter Lwork is the size of the working space, returned by potri\_bufferSize().

If the computation of the inverse fails, i.e. some leading minor of L or U, is null, the output parameter devInfo would indicate the smallest leading minor of L or U which is not positive definite.

If the output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting the handle).

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
А	device	in/out	<type> array of dimension lda * n where lda is not less than max(1,n).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
Workspace	device	in/out	Working space, <type> array of size Lwork.</type>
Lwork	host	input	Size of Workspace, returned by potri_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the computation of the inverse is successful. if devInfo = - i, the i-th parameter is wrong (not counting handle). if devInfo = i, the leading minor of order i is zero.</pre>

### API of potri

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.6. cusolverDn<t>getrf()

These helper functions calculate the size of work buffers needed.

Please visit <u>cuSOLVER Library Samples - getrf</u> for a code example.

```
cusolverStatus t
cusolverDnSgetrf bufferSize(cusolverDnHandle t handle,
                      int m,
                      int n,
                      float *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnDgetrf bufferSize(cusolverDnHandle t handle,
                      int m,
                      int n,
                      double *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnCgetrf bufferSize(cusolverDnHandle t handle,
                      int m,
                      int n,
                      cuComplex *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnZgetrf bufferSize(cusolverDnHandle t handle,
                      int m,
                      int n,
                      cuDoubleComplex *A,
                      int lda,
                      int *Lwork );
```

The S and D data types are real single and double precision, respectively.

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCgetrf(cusolverDnHandle t handle,
           int m,
           int n,
           cuComplex *A,
           int lda,
           cuComplex *Workspace,
           int *devIpiv,
           int *devInfo );
cusolverStatus t
cusolverDnZgetrf(cusolverDnHandle t handle,
           int m,
           int n,
           cuDoubleComplex *A,
           int lda,
           cuDoubleComplex *Workspace,
           int *devIpiv,
           int *devInfo );
```

This function computes the LU factorization of a m×n matrix

$$P^*A = L^*U$$

where A is a  $m \times n$  matrix, P is a permutation matrix, L is a lower triangular matrix with unit diagonal, and U is an upper triangular matrix.

The user has to provide working space which is pointed by input parameter Workspace. The input parameter Lwork is size of the working space, and it is returned by getrf\_bufferSize().

If LU factorization failed, i.e. matrix A(U) is singular. The output parameter devInfo=i indicates U(i,i) = 0.

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

If devIpiv is null, no pivoting is performed. The factorization is A=L\*U, which is not numerically stable.

No matter LU factorization failed or not, the output parameter devIpiv contains pivoting sequence, row i is interchanged with row devIpiv(i).

The user can combine getrf and getrs to complete a linear solver.

Remark: getrf uses fastest implementation with large workspace of size m\*n. The user can choose the legacy implementation with minimal workspace by Getrf and cusolverDnSetAdvOptions (params, CUSOLVERDN\_GETRF, CUSOLVER\_ALG\_1).

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
Workspace	device	in/out	Working space, <type> array of size Lwork.</type>
devIpiv	device	output	Array of size at least min (m, n) , containing pivot indices.
devInfo	device	output	<pre>If devInfo = 0, the LU factorization is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). if devInfo = i, the U(i,i) = 0.</pre>

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m)).< pre=""></max(1,m)).<></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.7. cusolverDnGetrf()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXgetrf() instead. The routine will be removed in the next major release.

The helper function below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnGetrf_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
```

```
const void *A,
int64_t lda,
cudaDataType computeType,
size_t *workspaceInBytes )
```

The following function:

```
cusolverStatus_t
cusolverDnGetrf(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64_t lda,
    int64_t *ipiv,
    cudaDataType computeType,
    void *pBuffer,
    size_t workspaceInBytes,
    int *info )
```

computes the LU factorization of a m×n matrix

$$P^*A = L^*U$$

where A is an  $m \times n$  matrix, P is a permutation matrix, L is a lower triangular matrix with unit diagonal, and U is an upper triangular matrix using the generic API interface.

If LU factorization failed, i.e. matrix A(U) is singular. The output parameter info=i indicates U(i,i) = 0.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

If ipiv is null, no pivoting is performed. The factorization is A=L\*U, which is not numerically stable.

No matter LU factorization failed or not, the output parameter ipiv contains pivoting sequence, row i is interchanged with row ipiv(i).

The user has to provide working space which is pointed by input parameter pBuffer. The input parameter workspaceInBytes is size in bytes of the working space, and it is returned by cusolverDnGetrf\_bufferSize().

The user can combine cusolverDnGetrf and cusolverDnGetrs to complete a linear solver.

Currently, cusolverDnGetrf supports two algorithms. To select legacy implementation, the user has to call cusolverDnSetAdvOptions.

### Table of algorithms supported by cusolverDnGetrf

	Default algorithm. The fastest, requires a large workspace of m*n elements.
CUSOLVER_ALG_1	Legacy implementation

List of input arguments for cusolverDnGetrf\_bufferSize and cusolverDnGetrf: API of cusolverDnGetrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
m	host	input	number of rows of matrix A.
n	host	input	number of columns of matrix A.
dataTypeA	host	in	data type of array A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m).</type>
lda	host	input	leading dimension of two-dimensional array used to store matrix A.
ipiv	device	output	array of size at least min (m, n) , containing pivot indices.
computeType	host	in	data type of computation.
pBuffer	device	in/out	Working space. Array of type void of size workspaceInBytes bytes.
workspaceInBytes	host	input	size in bytes of pBuffer, returned by cusolverDnGetrf_bufferSize.
info	device	output	<pre>if info = 0, the LU factorization is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info = i, the U(i,i) = 0.</pre>

The generic API has two different types, dataTypeA is data type of the matrix A, computeType is compute type of the operation. cusolverDnGetrf only supports the following four combinations.

### valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SGETRF
CUDA_R_64F	CUDA_R_64F	DGETRF
CUDA_C_32F	CUDA_C_32F	CGETRF
CUDA_C_64F	CUDA_C_64F	ZGETRF

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m)).< pre=""></max(1,m)).<></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.8. cusolverDn<t>getrs()

Please visit <u>cuSOLVER Library Samples - getrf</u> for a code example.

```
cusolverStatus t
cusolverDnSgetrs(cusolverDnHandle_t handle,
          cublasOperation_t trans,
           int n,
           int nrhs,
           const float *A,
           int lda,
           const int *devIpiv,
           float *B,
           int ldb,
           int *devInfo );
cusolverStatus t
cusolverDnDgetrs(cusolverDnHandle t handle,
           cublasOperation t trans,
           int n,
           int nrhs,
           const double *A,
           int lda,
           const int *devIpiv,
           double *B,
           int ldb,
          int *devInfo );
cusolverStatus t
cusolverDnCgetrs(cusolverDnHandle t handle,
           cublasOperation t trans,
          int n,
          int nrhs,
          const cuComplex *A,
          int lda,
          const int *devIpiv,
          cuComplex *B,
          int ldb,
          int *devInfo );
cusolverStatus t
cusolverDnZgetrs(cusolverDnHandle t handle,
          cublasOperation_t trans,
          int n,
          int nrhs,
          const cuDoubleComplex *A,
          int lda,
          const int *devIpiv,
          cuDoubleComplex *B,
          int ldb,
          int *devInfo );
```

This function solves a linear system of multiple right-hand sides

op(A) \* X = B

where A is an  $n \times n$  matrix, and was LU-factored by getrf, that is, lower trianular part of A is L, and upper triangular part (including diagonal elements) of A is U. B is a  $n \times nrhs$  right-hand side matrix.

The input parameter trans is defined by

 $op(A) = \begin{cases} A & \text{if trans} == \text{CUBLAS_OP_N} \\ A^T & \text{if trans} == \text{CUBLAS_OP_T} \\ A^H & \text{if trans} == \text{CUBLAS_OP_C} \end{cases}$ 

The input parameter devIpiv is an output of getrf. It contains pivot indices, which are used to permutate right-hand sides.

If output parameter devInfo = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
trans	host	input	Operation op (A) that is non- or (conj.) transpose.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of right-hand sides.
A	device	input	<type> array of dimension lda * n with lda is not less than max(1,n).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix <b>A</b> .
devIpiv	device	input	Array of size at least n, containing pivot indices.
В	device	output	<type> array of dimension ldb * nrhs with ldb is not less than max(1,n).</type>
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle).</pre>

The user can combine getrf and getrs to complete a linear solver.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n) ldb<max(1,n)).<="" or="" td=""></max(1,n)>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.9. cusolverDnGetrs()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXgetrs() instead. The routine will be removed in the next major release.

```
cusolverStatus_t
cusolverDnGetrs(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasOperation_t trans,
    int64_t n,
    int64_t nrhs,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    const int64_t *ipiv,
    cudaDataType dataTypeB,
    void *B,
    int64_t ldb,
    int *info )
```

This function solves a linear system of multiple right-hand sides

op(A) \* X = B

where A is a  $n \times n$  matrix, and was LU-factored by cusolverDnGetrf, that is, lower trianular part of A is L, and upper triangular part (including diagonal elements) of A is U. B is a  $n \times nrhs$  right-hand side matrix using the generic API interface.

The input parameter trans is defined by

$$op(A) = \begin{cases} A & \text{if trans} == \text{CUBLAS_OP_N} \\ A^T & \text{if trans} == \text{CUBLAS_OP_T} \\ A^H & \text{if trans} == \text{CUBLAS_OP_C} \end{cases}$$

The input parameter ipiv is an output of cusolverDnGetrf. It contains pivot indices, which are used to permutate right-hand sides.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

The user can combine cusolverDnGetrf and cusolverDnGetrs to complete a linear solver.

Currently, cusolverDnGetrs supports only the default algorithm.

### Table of algorithms supported by cusolverDnGetrs

CUSOLVER ALG 0 or NULL	Default algorithm.
	5

List of input arguments for cusolverDnGetrss:

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.

Parameter	Memory	In/out	Meaning
trans	host	input	Operation op (A) that is non- or (conj.) transpose.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of right-hand sides.
dataTypeA	host	in	Data type of array A.
А	device	input	Array of dimension lda * n with lda is not less than max(1,n).
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
ipiv	device	input	Array of size at least n, containing pivot indices.
dataTypeB	host	in	Data type of array B.
В	device	output	<type> array of dimension ldb * nrhs with ldb is not less than max(1,n).</type>
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B.
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle).</pre>

The generic API has two different types, dataTypeA is data type of the matrix A and dataTypeB is data type of the matrix B. cusolverDnGetrs only supports the following four combinations.

### Valid combination of data type and compute type

DataTypeA	dataTypeB	Meaning
CUDA_R_32F	CUDA_R_32F	SGETRS
CUDA_R_64F	CUDA_R_64F	DGETRS
CUDA_C_32F	CUDA_C_32F	CGETRS
CUDA_C_64F	CUDA_C_64F	ZGETRS

### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0 or lda<max(1,n) ldb<max(1,n)).<="" or="" pre=""></max(1,n)></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.10. cusolverDn<t1><t2>gesv()

These functions are modelled after functions DSGESV and ZCGESV from LAPACK. They compute the solution of a system of linear equations with one or multiple right hand sides

using mixed precision iterative refinement techniques based on the LU factorization Xgesv. These functions are similar in term of functionalities to the full precision LU solver (Xgesv, where X denotes Z,C,D,S) but it uses lower precision internally in order to provide faster time to solution, from here cames the name mixed precision. Mixed precision iterative refinement techniques means that the solver compute an LU factorization in lower precision and then iteratively refine the solution to achieve the accuracy of the Inputs/Outputs datatype precision. The <t1> corresponds to the Inputs/Outputs datatype precision while <t2> represent the internal lower precision at which the factorization will be carried on.

#### $A \times X = B$

Where A is n-by-n matrix and X and B are n-by-nrhs matrices.

Functions API are designed to be as close as possible to LAPACK API to be considered as a quick and easy drop-in replacement. Parameters and behavior are mostly the same as LAPACK counterparts. Description of these functions and differences from LAPACK is given below. <t1><t2>gesv() functions are designated by two floating point precisions The <t1> corresponds to the main precision (e.g., Inputs/Outputs datatype precision) and the <t2> represent the internal lower precision at which the factorization will be carried on. cusolver<t1><t2>gesv() first attempts to factorize the matrix in lower precision and use this factorization within an iterative refinement procedure to obtain a solution with same normwise backward error as the main precision factorization and solve (Xgesv) such a way that there is always a good solution at the output of these functions. If <t2> is equal to <t1>, then it is not a mixed precision process but rather a full one precision factorisation, solve and refinement within the same main precision.

The iterative refinement process is stopped if

ITER > ITERMAX

or for all the RHS we have:

RNRM < SQRT(N) \*XNRM\*ANRM\*EPS\*BWDMAX

where

- ▶ ITER is the number of the current iteration in the iterative refinement process
- RNRM is the infinity-norm of the residual
- > XNRM is the infinity-norm of the solution
- ► ANRM is the infinity-operator-norm of the matrix A
- ▶ EPS is the machine epsilon that matches LAPACK <t1>LAMCH('Epsilon')

The value ITERMAX and BWDMAX are fixed to 50 and 1.0 respectively.

The function returns value describes the results of the solving process. A CUSOLVER\_STATUS\_SUCCESS indicates that the function finished with success otherwise, it indicates if one of the API arguments is incorrect, or if the function did not finish with success. More details about the error will be in the niters and the dinfo API parameters. See their

description below for more details. User should provide the required workspace allocated on device memory. The amount of bytes required can be queried by calling the respective function <t1><t2>gesv\_bufferSize().

Note that in addition to the two mixed precision functions available in LAPACK (e.g., dsgesv and zcgesv), we provide a large set of mixed precision functions that include half, bfloat and tensorfloat as a lower precision as well as same precision functions (e.g., main and lowest precision are equal <t2> is equal to <t1>). The following table specifies which precisions will be used for which interface function.

Tensor Float (TF32), introduced with NVIDIA Ampere Architecture GPUs, is the most robust tensor core accelerated compute mode for the iterative refinement solver. It is able to solve the widest range of problems in HPC arising from different applications and provides up to 4X and 5X speedup for real and complex systems, respectively. On Volta and Turing architecture GPUs, half precision tensor core acceleration is recommended. In cases where the iterative refinement solver fails to converge to the desired accuracy (main precision, INOUT data precision), it is recommended to use main precision as internal lowest precision (i.e., cusolverDn[DD, ZZ]gesv for the FP64 case).

Interface function	Main precision (matrix, rhs and solution datatype)	Lowest precision allowed to be used internally
cusolverDnZZgesv	cuDoubleComplex	double complex
cusolverDnZCgesv *has LAPACK counterparts	cuDoubleComplex	single complex
cusolverDnZKgesv	cuDoubleComplex	half complex
cusolverDnZEgesv	cuDoubleComplex	bfloat complex
cusolverDnZYgesv	cuDoubleComplex	tensorfloat complex
cusolverDnCCgesv	cuComplex	single complex
cusolverDnCKgesv	cuComplex	half complex
cusolverDnCEgesv	cuComplex	bfloat complex
cusolverDnCYgesv	cuComplex	tensorfloat complex
cusolverDnDDgesv	double	double
cusolverDnDSgesv *has LAPACK counterparts	double	single
cusolverDnDHgesv	double	half
cusolverDnDBgesv	double	bfloat
cusolverDnDXgesv	double	tensorfloat
cusolverDnSSgesv	float	single
cusolverDnSHgesv	float	half
cusolverDnSBgesv	float	bfloat
cusolverDnSXgesv	float	tensorfloat

# Table 3.Supported combinations of floating point precisions for<br/>cusolver <t1><t2>gesv() functions

cusolverDn<t1><t2>gesv\_bufferSize() functions will return workspace buffer size in bytes required for the corresponding cusolverDn<t1><t2>gesv() function.

<pre>cusolverStatus_t cusolverDnZZgesv_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     void     size_t</pre>	<pre>handle, n, nrhs, * dA, ldda, * dipiv, * dB, lddb, * dX, lddx, * dwork, * lwork_bytes);</pre>
<pre>cusolverStatus_t cusolverDnZCgesv_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     void     size_t</pre>	<pre>handle, n, nrhs, * dA, ldda, * dipiv, * dB, lddb, * dX, lddx, * dwork, * lwork_bytes);</pre>
<pre>cusolverStatus_t cusolverDnZKgesv_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     void     size_t</pre>	<pre>handle, n, nrhs, * dA, ldda, * dipiv, * dB, lddb, * dX, lddx, * dwork, * lwork_bytes);</pre>
<pre>cusolverStatus_t cusolverDnZEgesv_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int</pre>	<pre>handle, n, nrhs, * dA, ldda, * dipiv, * dB, lddb, * dX, lddx,</pre>

void dwork, \* size t \* lwork bytes); cusolverStatus t cusolverDnZYgesv bufferSize( cusolverHandle t handle, int n, int nrhs, \* dA, cuDoubleComplex int ldda, \* dipiv, int \* dB, cuDoubleComplex lddb, int \* dX, cuDoubleComplex lddx, int void \* dwork, \* lwork bytes); size t cusolverStatus t cusolverDnCCgesv\_bufferSize( cusolverHandle t handle, int n, int nrhs, cuComplex \* dA, int ldda, \* int dipiv, cuComplex \* dB, lddb, int \* cuComplex dX, int lddx, \* void dwork, \* lwork bytes); size t cusolverStatus\_t cusolverDnCKgesv\_bufferSize( cusolverHandle t handle, int n, int nrhs, cuComplex \* dA, int ldda, int \* dipiv, cuComplex \* dB, lddb, int \* cuComplex dX, int lddx, \* void dwork, \* size t lwork bytes); cusolverStatus t cusolverDnCEgesv bufferSize( cusolverHandle t handle, int n, int nrhs, \* cuComplex dA, ldda, int \* int dipiv, cuComplex \* dB, lddb, int cuComplex dX, lddx, int void dwork,

size t \* lwork bytes); cusolverStatus t cusolverDnCYgesv bufferSize( cusolverHandle t handle, int n, nrhs, int \* cuComplex dA, int ldda, \* dipiv, int \* cuComplex dB, lddb, int \* dX, cuComplex int lddx, dwork, \* void \* lwork bytes); size t cusolverStatus t cusolverDnDDgesv bufferSize( cusolverHandle t handle, int n, int nrhs, double \* dA, int ldda, \* int dipiv, double \* dB, lddb, int double \* dX, int lddx, void \* dwork, \* lwork bytes); size t cusolverStatus\_t cusolverDnDSgesv\_bufferSize( cusolverHandle t handle, n, int int nrhs, double \* dA, int ldda, \* int dipiv, double \* dB, int lddb, \* double dX, int lddx, \* void dwork, size t \* lwork\_bytes); cusolverStatus t cusolverDnDHgesv bufferSize( handle, cusolverHandle t int n, int nrhs, double \* dA, int ldda, \* int dipiv, \* double dB, int lddb, double \* dX, lddx, int \* void dwork, lwork bytes); size t

```
cusolverStatus t
cusolverDnDBgesv bufferSize(
   cusolverHandle t
                                    handle,
   int
                                    n,
   int
                                    nrhs,
                                 *
   double
                                   dA,
   int
                                    ldda,
                                 *
                                   dipiv,
   int
                                * dB,
   double
   int
                                    lddb,
                                *
   double
                                    dX,
   int
                                    lddx,
                                 *
                                   dwork,
   void
                                *
   size t
                                    lwork bytes);
cusolverStatus t
cusolverDnDXgesv bufferSize(
   cusolverHandle t
                                     handle,
   int
                                     n,
   int
                                    nrhs,
   double
                                 *
                                     dA,
   int
                                    ldda,
                                 *
   int
                                    dipiv,
   double
                                 *
                                     dB,
                                     lddb,
   int
                                 *
   double
                                     dX,
   int
                                    lddx,
                                 *
                                     dwork,
   void
                                 *
                                    lwork bytes);
   size t
cusolverStatus t
cusolverDnSSgesv_bufferSize(
   cusolverHandle_t
                                    handle,
                                    n,
   int
   int
                                    nrhs,
   float
                                 *
                                     dA,
   int
                                     ldda,
                                 *
   int
                                     dipiv,
   float
                                 *
                                     dB,
   int
                                     lddb,
                                 *
   float
                                     dX,
    int
                                    lddx,
                                 *
   void
                                     dwork,
                                 *
                                    lwork_bytes);
    size_t
cusolverStatus t
cusolverDnSHgesv_bufferSize(
   cusolverHandle t
                                     handle,
    int
                                     n,
   int
                                     nrhs,
                                 *
   float
                                     dA,
   int
                                     ldda,
                                 *
   int
                                     dipiv,
   float
                                 *
                                     dB,
                                     lddb,
   int
                                 *
   float
                                     dX,
   int
                                     lddx,
                                 *
   void
                                     dwork,
                                   lwork bytes);
    size t
```

cusolverStatus_t		
cusolverDnSBgesv_bufferSize(		hered le
cusolverHandle_t		handle,
int		n,
int		nrhs,
float	*	dA,
int		ldda,
int	*	dipiv,
float	*	dB,
int		lddb,
float	*	dX,
int		lddx,
void	*	dwork,
size t	*	lwork bytes);
-		
cusolverStatus t		
cusolverDnSXgesv bufferSize(		
cusolverHandle t		handle,
int		n,
int		nrhs,
float	*	dA,
int		ldda,
int	*	dipiv,
float	*	-
	~	dB,
int	*	lddb,
float	*	dX,
int		lddx,
void	*	dwork,
size t	*	lwork bytes);

### Parameters of cusolverDn<T1><T2>gesv\_bufferSize() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDN library context.
n	host	input	Number of rows and columns of square matrix A. Should be non-negative.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative.
dA	device	None	Matrix A with size n-by-n. Can be NULL.
ldda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= n.
dipiv	device	None	Pivoting sequence. Not used and can be NULL.
dB	device	None	Set of right hand sides B of size n-by- nrhs. Can be NULL.
lddb	host	input	Leading dimension of two-dimensional array used to store matrix of right hand sides B. ldb >= n.
dX	device	None	Set of soultion vectors x of size n-by- nrhs. Can be NULL.

Parameter	Memory	In/out	Meaning
lddx	host	input	Leading dimension of two-dimensional array used to store matrix of solution vectors X. ldx >= n.
dwork	device	none	Pointer to device workspace. Not used and can be NULL.
lwork_bytes	host	output	Pointer to a variable where required size of temporary workspace in bytes will be stored. Can't be NULL.

cusolverStatus t cusolverDn	ZZqe	sv(
cusolverDnHandle t	2	handle,
int		n,
int		
	*	nrhs,
cuDoubleComplex	^	dA,
int		ldda,
int	*	dipiv,
cuDoubleComplex	*	dB,
int		lddb,
cuDoubleComplex	*	dX,
int		lddx,
void	*	dWorkspace,
size t		lwork bytes,
_	*	
int		niter,
int	*	dinfo);
cusolverStatus_t cusolverDn	ZCge	
cusolverDnHandle_t		handle,
int		n,
int		nrhs,
cuDoubleComplex	*	dA,
int		ldda,
int	*	dipiv,
cuDoubleComplex	*	dB,
int		lddb,
cuDoubleComplex	*	dX,
int		lddx,
void	*	•
	~	dWorkspace,
size_t		lwork_bytes,
int	*	niter,
int	*	dinfo);
cusolverStatus_t cusolverDn	ZKge	sv(
cusolverDnHandle_t		handle,
int		n,
int		nrhs,
cuDoubleComplex	*	dA,
int		ldda,
int	*	dipiv,
cuDoubleComplex	*	dB,
int		lddb,
	*	•
cuDoubleComplex	^	dX,
int		lddx,
void	*	dWorkspace,
size_t		lwork_bytes,
int	*	niter,
int	*	dinfo);

```
cusolverStatus t cusolverDnZEgesv(
       cusolverDnHandle t
                              handle,
       int
                               n,
       int
                              nrhs,
                           * dA,
       cuDoubleComplex
       int
                              ldda,
                             dipiv,
                           *
       int
                           * dB,
       cuDoubleComplex
       int
                              lddb,
                          * dX,
       cuDoubleComplex
                           lddx,
* dWorkspace,
       int
       void
                           lwork_bytes,
* niter,
       size t
       int
                           * dinfo);
       int
cusolverStatus t cusolverDnZYgesv(
       cusolverDnHandle t handle,
       int
                               n,
       int
                              nrhs,
                             dA,
                           *
       cuDoubleComplex
       int
                               ldda,
                           *
       int
                              dipiv,
                             dB,
       cuDoubleComplex
                           *
                               lddb,
       int
                           * dX,
       cuDoubleComplex
                              lddx,
       int
                           * dWorkspace,
       void
                           lwork_bytes,
* niter,
       size t
       int
                           *
       int
                              dinfo);
cusolverStatus_t cusolverDnCCgesv(
       cusolverDnHandle_t handle,
       int
                               n,
       int
                               nrhs,
                           *
       cuComplex
                               dA,
       int
                               ldda,
                           *
       int
                              dipiv,
                           *
       cuComplex
                               dB,
                               lddb,
       int
                           *
       cuComplex
                               dX,
       int
                               lddx,
                           *
       void
                               dWorkspace,
       size_t
                               lwork bytes,
                           *
       int
                               niter,
                           *
       int
                               dinfo);
cusolverStatus t cusolverDnCKgesv(
       cusolverDnHandle t handle,
       int
                               n,
       int
                               nrhs,
       cuComplex
                           *
                               dA,
                               ldda,
       int
                           *
       int
                               dipiv,
                           *
       cuComplex
                               dB,
                               lddb,
       int
       cuComplex
                           *
                               dX,
       int
                               lddx,
                           *
       void
                               dWorkspace,
```

lwork bytes, size t int \* niter, int \* dinfo); cusolverStatus t cusolverDnCEgesv( cusolverDnHandle t handle, int n, int nrhs, \* dA, cuComplex int ldda, \* dipiv, int \* dB, cuComplex 1ddb, \* dX, int cuComplex lddx, \* dWorkspace, int void lwork\_bytes,
\* niter, size t int \* int dinfo); cusolverStatus t cusolverDnCYgesv( cusolverDnHandle\_t handle, int n, int nrhs, \* cuComplex dA, int ldda, \* dipiv, \* dB, int cuComplex lddb, \* dX, int cuComplex lddx, \* dWorkspace, int void size\_t lwork\_bytes, \* niter, int int \* dinfo); cusolverStatus\_t cusolverDnDDgesv( cusolverDnHandle\_t handle, int n, int nrhs, \* double dA, int ldda, \* int dipiv, \* double dB, int lddb, \* double dX, int lddx, \* void dWorkspace, size t lwork bytes, \* int niter, \* int dinfo); cusolverStatus t cusolverDnDSgesv( cusolverDnHandle t handle, int n, int nrhs, double \* dA, int ldda, int \* dipiv, double \* dB, lddb, int

```
double
                           * dX,
       int
                              lddx,
       void
                           *
                             dWorkspace,
       size t
                              lwork bytes,
                             niter,
                           *
       int
                           *
       int
                             dinfo);
cusolverStatus t cusolverDnDHgesv(
       cusolverDnHandle_t handle,
       int
                              n,
       int
                              nrhs,
                             dA,
       double
                           *
       int
                               ldda,
                             dipiv,
                           *
       int
       double
                           *
                             dB,
                               lddb,
       int
                           * dX,
       double
                           lddx,
* dWorkspace,
       int
       void
                           lwork_bytes,
* niter,
       size t
       int
                           *
       int
                              dinfo);
cusolverStatus_t cusolverDnDBgesv(
       cusolverDnHandle_t
                             handle,
       int
                               n,
                               nrhs,
       int
       double
                           *
                               dA,
       int
                               ldda,
                           *
       int
                               dipiv,
                           *
                               dB,
       double
       int
                               lddb,
                           *
       double
                               dX,
       int
                              lddx,
                           *
                               dWorkspace,
       void
       size_t
                              lwork_bytes,
                           * niter,
       int
       int
                           *
                               dinfo);
cusolverStatus t cusolverDnDXgesv(
       cusolverDnHandle t handle,
       int
                               n,
       int
                               nrhs,
       double
                           *
                               dA,
       int
                               ldda,
                           *
       int
                               dipiv,
       double
                           *
                               dB,
       int
                               lddb,
                           *
       double
                               dX,
       int
                               lddx,
                           *
       void
                               dWorkspace,
                               lwork bytes,
       size t
                           *
       int
                               niter,
                           *
       int
                               dinfo);
cusolverStatus t cusolverDnSSgesv(
       cusolverDnHandle t
                              handle,
       int
                               n,
       int
                               nrhs,
       float
                           *
                               dA,
                               ldda,
       int
```

int \* dipiv, float \* dB, int lddb, \* dX, float lddx, \* dWorkspace, int void lwork\_bytes,
\* niter, size t int \* dinfo); int cusolverStatus t cusolverDnSHgesv( cusolverDnHandle\_t handle, int n, int nrhs, \* dA, float ldda, \* dipiv, \* dB, int int float ddb, lddb, \* dX, lddx, \* dWorkspace, lwork\_bytes, \* niter, \* diff. int float int void size\_t int \* dinfo); int cusolverStatus t cusolverDnSBgesv( cusolverDnHandle\_t handle, int n, nrhs, \* dA, int float AA, ldda, \* dipiv, \* dB, lddb, \* dX, lddx, \* dWorkspace, lwork\_bytes, \* niter, \* dinfol. int int float int float int void size\_t int \* int dinfo); cusolverStatus t cusolverDnSXgesv( cusolverDnHandle\_t handle, int n, int nrhs, \* float dA, int \* dipiv, \* dB, lddb, \* dX, lddx, ldda, int float int float ldax,
\* dWorkspace,
lwork\_bytes, int void size\_t \* niter, int \* int dinfo);

#### Parameters of cusolverDn<T1><T2>gesv() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDN library context.
n	host	input	Number of rows and columns of square matrix A. Should be non-negative.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative.
dA	device	in/out	Matrix A with size n-by-n. Can't be NULL. On return - unchanged if the iterative refinement process converged. If not - will contains the factorization of the matrix A in the main precision <t1> (A = P * L * U, where P - permutation matrix defined by vector ipiv, L and U - lower and upper triangular matrices).</t1>
ldda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= n.
dipiv	device	output	Vector that defines permutation for the factorization - row i was interchanged with row ipiv[i]
dB	device	input	Set of right hand sides B of size n- by-nrhs . Can't be NULL.
lddb	host	input	Leading dimension of two-dimensional array used to store matrix of right hand sides B. ldb >= n.
dX	device	output	Set of soultion vectors x of size n-by- nrhs . Can't be NULL.
lddx	host	input	Leading dimension of two-dimensional array used to store matrix of solution vectors X. ldx >= n.
dWorkspace	device	input	Pointer to an allocated workspace in device memory of size lwork_bytes.
lwork_bytes	host	input	Size of the allocated device workspace. Should be at least what was returned by cusolverDn <t1><t2>gesv_bufferSize ( function.</t2></t1>
niters	host	output	<ul> <li>If iter is</li> <li>&lt;0: iterative refinement has failed, main precision (Inputs/Outputs precision) factorization has been performed</li> <li>-1: taking into account machine parameters, n, nrhs, it is a priori not worth working in lower precision</li> <li>-2: overflow of an entry when moving from main to lower precision</li> <li>-3: failure during the factorization</li> </ul>

Parameter	Memory	In/out	Meaning
			<ul> <li>-5 : overflow occured during computation</li> </ul>
			<ul> <li>-50: solver stopped the iterative refinement after reaching maximum allowed iterations</li> </ul>
			<ul> <li>&gt;0 : iter is a number of iterations solver perfromed to reach convergence criteria</li> </ul>
dinfo	device	output	Status of the IRS solver on the return. If 0 - solve was successful. If dinfo = -i then i-th argument is not valid. If dinfo = i, then $U(i,i)$ computed in main precision is exactly zero. The factorization has been completed, but the factor U is exactly singular, so the solution could not be computed.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed, for example:
	▶ n<0
	<pre>lda<max(1,n)< pre=""></max(1,n)<></pre>
	<pre>ldb<max(1,n)< pre=""></max(1,n)<></pre>
	<pre>ldx<max(1,n)< pre=""></max(1,n)<></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The IRS solver supports compute capability 7.0 and above. The lowest precision options CUSOLVER_[CR]_16BF and CUSOLVER_[CR]_TF32 are only available on compute capability 8.0 and above.
CUSOLVER_STATUS_INVALID_WORKSPACE	<pre>lwork_bytes is smaller than the required workspace.</pre>
CUSOLVER_STATUS_IRS_OUT_OF_RANGE	Numerical error related to niters <0, see niters description for more details.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal error occured, check the dinfo and the niters arguments for more details.

# 2.4.2.11. cusolverDnIRSXgesv()

This function is designed to perform same functionality as cusolverDn<T1><T2>gesv() functions, but wrapped in a more generic and expert interface that gives user more control to parametrize the function as well as it provides more informations on output. cusolverDnIRSXgesv() allows additional control of the solver parameters such as setting:

- ▶ the main precision (Inputs/Outputs precision) of the solver
- the lowest precision to be used internally by the solver
- ▶ the refinement solver type
- the maximum allowed number of iterations in the refinement phase
- the tolerance of the refinement solver
- ▶ the fallback to main precision
- and more

through the configuration parameters structure gesv\_irs\_params and its helper functions. For more details about what configuration can be set and its meaning please refer to all the functions in the cuSolverDN Helper Function Section that start with cusolverDnIRSParamsxxxx(). Moreover, cusolverDnIRSXgesv() provides additional informations on the output such as the convergence history (e.g., the residual norms) at each iteration and the number of iterations needed to converge. For more details about what informations can be retrieved and its meaning please refer to all the functions in the cuSolverDN Helper Function Section that start with cusolverDnIRSInfosxxxx()

The function returns value describes the results of the solving process. A CUSOLVER\_STATUS\_SUCCESS indicates that the function finished with success otherwise, it indicates if one of the API arguments is incorrect, or if the configurations of params/infos structure is incorrect or if the function did not finish with success. More details about the error can be found by checking the niters and the dinfo API parameters. See their description below for further details. User should provide the required workspace allocated on device for the cusolverDnIRSXgesv() function. The amount of bytes required for the function can be queried by calling the respective function cusolverDnIRSXgesv\_bufferSize(). Note that, if the user would like a praticular configuration to be set via the params structure, it should be set before the call to cusolverDnIRSXgesv\_bufferSize() to get the size of the required workspace.

Tensor Float (TF32), introduced with NVIDIA Ampere Architecture GPUs, is the most robust tensor core accelerated compute mode for the iterative refinement solver. It is able to solve the widest range of problems in HPC arising from different applications and provides up to 4X and 5X speedup for real and complex systems, respectively. On Volta and Turing architecture GPUs, half precision tensor core acceleration is recommended. In cases where the iterative refinement solver fails to converge to the desired accuracy (main precision, INOUT data precision), it is recommended to use main precision as internal lowest precision.

The following table provides all possible combinations values for the lowest precision corresponding to the Inputs/Outputs data type. Note that if the lowest precision matches the Inputs/Outputs datatype, then the main precision factorization will be used.

# Table 4.Supported Inputs/Outputs data type and lower precision for<br/>the IRS solver

Inputs/Outputs Data Type (e.g., main precision)	Supported values for the lowest precision
CUSOLVER_C_64F	CUSOLVER_C_64F, CUSOLVER_C_32F, CUSOLVER_C_16F, CUSOLVER_C_16BF, CUSOLVER_C_TF32
CUSOLVER_C_32F	CUSOLVER_C_32F, CUSOLVER_C_16F, CUSOLVER_C_16BF, CUSOLVER_C_TF32
CUSOLVER_R_64F	CUSOLVER_R_64F, CUSOLVER_R_32F, CUSOLVER_R_16F, CUSOLVER_R_16BF, CUSOLVER_R_TF32
CUSOLVER_R_32F	CUSOLVER_R_32F, CUSOLVER_R_16F, CUSOLVER_R_16BF, CUSOLVER_R_TF32

The cusolverDnIRSXgesv\_bufferSize() function returns the required workspace buffer size in bytes for the corresponding cusolverDnXgesv() call with the given gesv\_irs\_params configuration.

```
cusolverStatus_t
cusolverDnIRSXgesv_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnIRSParams_t gesv_irs_params,
    cusolver_int_t n,
    cusolver_int_t nrhs,
    size_t * lwork_bytes);
```

#### Table 5.Parameters of cusolverDnIRSXgesv\_bufferSize() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDn library context.
params	host	input	Xgesv configuration parameters
n	host	input	Number of rows and columns of the square matrix A. Should be non-negative.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative. Note that nrhs is limited to 1 if the selected IRS refinement solver is CUSOLVER_IRS_REFINE_GMRES, CUSOLVER_IRS_REFINE_GMRES_GMRES, CUSOLVER_IRS_REFINE_CLASSICAL_GMR
lwork_bytes	host	out	Pointer to a variable, where the required size in bytes, of the workspace will be stored after a call to cusolverDnIRSXgesv_bufferSize. Can't be NULL.

```
cusolverStatus_t cusolverDnIRSXgesv(
        cusolverDnHandle_t handle,
cusolverDnIRSParams_t gesv_irs_params,
cusolverDnIRSInfos_t gesv_irs_infos,
int n,
         int
                                             nrhs,
                                         * dA,
         void
                                         ldda,
* dB,
         int
         void
                                        lddb,
* dX,
         int
         void
                                        lddx,
* dWorkspace,
         int
          void
                                      lwork_bytes,
* dinfo);
          size_t
          int
```

### Table 6.Parameters of cusolverDnIRSXgesv() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDn library context.
gesv_irs_params	host	input	Configuration parameters structure, can serve one or more calls to any IRS solver
gesv_irs_infos	host	in/out	Info structure, where information about a particular solve will be stored. The gesv_irs_infos structure correspond to a particular call. Thus different calls requires different gesv_irs_infos structure otherwise, it will be overwritten.
n	host	input	Number of rows and columns of square matrix A. Should be non-negative.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative. Note that, nrhs is limited to 1 if the selected IRS refinement solver is CUSOLVER_IRS_REFINE_GMRES, CUSOLVER_IRS_REFINE_GMRES_GMRES, CUSOLVER_IRS_REFINE_CLASSICAL_GMR
dA	device	in/out	Matrix A with size n-by-n. Can't be NULL. On return - will contain the factorization of the matrix A in the main precision (A = P * L * U, where P - permutation matrix defined by vector ipiv, L and U - lower and upper triangular matrices) if the iterative refinement solver was set to CUSOLVER_IRS_REFINE_NONE and the lowest precision is equal to the main precision (Inputs/Ouputs datatype), or if the iterative refinement solver did not converge and the fallback to main precision was enabled (fallback enabled

Parameter	Memory	In/out	Meaning
			is the default setting); unchanged otherwise.
ldda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= n.
dB	device	input	Set of right hand sides B of size n- by-nrhs . Can't be NULL.
lddb	host	input	Leading dimension of two-dimensional array used to store matrix of right hand sides B. ldb >= n.
dX	device	output	Set of soultion vectors x of size n-by- nrhs . Can't be NULL.
lddx	host	input	Leading dimension of two-dimensional array used to store matrix of solution vectors X. ldx >= n.
dWorkspace	device	input	Pointer to an allocated workspace in device memory of size lwork_bytes.
lwork_bytes	host	input	Size of the allocated device workspace. Should be at least what was returned by cusolverDnIRSXgesv_bufferSize() function
niters	host	output	<ul> <li>If iter is</li> <li>&lt;0: iterative refinement has failed, main precision (Inputs/Outputs precision) factorization has been performed if fallback is enabled.</li> <li>-1: taking into account machine parameters, n, nrhs, it is a priori not worth working in lower precision</li> <li>-2: overflow of an entry when moving from main to lower precision</li> <li>-3: failure during the factorization</li> <li>-5: overflow occured during computation</li> <li>-maxiter: solver stopped the iterative refinement after reaching maximum allowed iterations.</li> <li>&gt;0: iter is a number of iterations solver perfromed to reach convergence criteria</li> </ul>
dinfo	device	output	Status of the IRS solver on the return. If 0 - solve was successful. If dinfo = -i then i-th argument is not valid. If dinfo = i, then U(i,i) computed in main precision is exactly zero. The factorization has been

Parameter	Memory	In/out	Meaning
			completed, but the factor U is exactly singular, so the solution could not be computed.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed, for example: n<0
	<pre>lda<max(1,n)< pre=""></max(1,n)<></pre>
	<ul> <li>ldb<max(1, li="" n)<=""> <li>ldx<max(1, li="" n)<=""> </max(1,></li></max(1,></li></ul>
CUSOLVER_STATUS_ARCH_MISMATCH	The IRS solver supports compute capability 7.0 and above. The lowest precision options CUSOLVER_[CR]_16BF and CUSOLVER_[CR]_TF32 are only available on compute capability 8.0 and above.
CUSOLVER_STATUS_INVALID_WORKSPACE	<pre>lwork_bytes is smaller than the required workspace. Could happen if the users called cusolverDnIRSXgesv_bufferSize() function, then changed some of the configurations setting such as the lowest precision.</pre>
CUSOLVER_STATUS_IRS_OUT_OF_RANGE	Numerical error related to niters <0, see niters description for more details.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal error occured, check the dinfo and the niters arguments for more details.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZE	DThe configuration parameter gesv_irs_params structure was not created.
CUSOLVER_STATUS_IRS_PARAMS_INVALID	One of the configuration parameter in the gesv_irs_params structure is not valid.
CUSOLVER_STATUS_IRS_PARAMS_INVALID_PREC	The main and/or the lowest precision configuration parameter in the gesv_irs_params structure is not valid, check the table above for the supported combinations.
CUSOLVER_STATUS_IRS_PARAMS_INVALID_MAXIT	ERThe maxiter configuration parameter in the gesv_irs_params structure is not valid.
CUSOLVER_STATUS_IRS_PARAMS_INVALID_REFINE	The refinement solver configuration parameter in the gesv_irs_params structure is not valid.
CUSOLVER_STATUS_IRS_NOT_SUPPORTED	One of the configuration parameter in the gesv_irs_params structure is not supported. For example if nrhs >1, and refinement solver was set to CUSOLVER_IRS_REFINE_GMRES.

CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The information structure gesv_irs_infos was not created.
CUSOLVER_STATUS_ALLOC_FAILED	CPU memory allocation failed, most likely during the allocation of the residual array that store the residual norms.

# 2.4.2.12. cusolverDn<t>geqrf()

These helper functions calculate the size of work buffers needed.

```
cusolverStatus t
cusolverDnSgeqrf_bufferSize(cusolverDnHandle_t handle,
                      int m,
                      int n,
                      float *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnDgeqrf_bufferSize(cusolverDnHandle_t handle,
                      int m,
                      int n,
                      double *A,
                      int lda,
                      int *Lwork );
cusolverStatus_t
cusolverDnCgeqrf_bufferSize(cusolverDnHandle_t handle,
                      int m,
                      int n,
                      cuComplex *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnZgeqrf bufferSize(cusolverDnHandle t handle,
                      int m,
                      int n,
                      cuDoubleComplex *A,
                      int lda,
                      int *Lwork );
```

The S and D data types are real valued single and double precision, respectively.

double \*A, int lda, double \*TAU, double \*Workspace, int Lwork, int \*devInfo );

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCgegrf(cusolverDnHandle t handle,
           int m,
           int n,
           cuComplex *A,
           int lda,
           cuComplex *TAU,
           cuComplex *Workspace,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnZgeqrf(cusolverDnHandle t handle,
           int m,
           int n,
           cuDoubleComplex *A,
           int lda,
           cuDoubleComplex *TAU,
           cuDoubleComplex *Workspace,
           int Lwork,
           int *devInfo );
```

This function computes the QR factorization of a m×n matrix

A = Q \* R

where A is an  $m \times n$  matrix, Q is an  $m \times n$  matrix, and R is a  $n \times n$  upper triangular matrix.

The user has to provide working space which is pointed by input parameter Workspace. The input parameter Lwork is size of the working space, and it is returned by geqrf bufferSize().

The matrix R is overwritten in upper triangular part of A, including diagonal elements.

The matrix Q is not formed explicitly, instead, a sequence of householder vectors are stored in lower triangular part of A. The leading nonzero element of householder vector is assumed to be 1 such that output parameter TAU contains the scaling factor  $\tau$ . If v is original householder vector, q is the new householder vector corresponding to  $\tau$ , satisfying the following relation

$$I - 2^* \nu^* \nu^H = I - \tau^* q^* q^H$$

If output parameter devInfo = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

#### API of geqrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.

Parameter	Memory	In/out	Meaning
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
TAU	device	output	<type> array of dimension at least min(m,n).</type>
Workspace	device	in/out	Working space, <type> array of size Lwork.</type>
Lwork	host	input	Size of working array Workspace.
devInfo	device	output	<pre>If devInfo = 0, the LU factorization is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle).</pre>

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m,n<0 or lda <max(1,m)).< td=""></max(1,m)).<>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.13. cusolverDnGeqrf()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXgeqrf() instead. The routine will be removed in the next major release.

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnGeqrf_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType dataTypeTau,
    const void *tau,
    cudaDataType computeType,
    size_t *workspaceInBytes )
```

The following routine:

```
cusolverStatus_t
cusolverDnGeqrf(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64_t lda,
    cudaDataType dataTypeTau,
    void *tau,
    cudaDataType computeType,
    void *pBuffer,
    size_t workspaceInBytes,
    int *info )
```

computes the QR factorization of an m×n matrix

A = Q \* R

where A is a  $m \times n$  matrix, Q is an  $m \times n$  matrix, and R is an  $n \times n$  upper triangular matrix using the generic API interface.

The user has to provide working space which is pointed by input parameter pBuffer. The input parameter workspaceInBytes is size in bytes of the working space, and it is returned by cusolverDnGeqrf bufferSize().

The matrix R is overwritten in upper triangular part of A, including diagonal elements.

The matrix Q is not formed explicitly, instead, a sequence of householder vectors are stored in lower triangular part of A. The leading nonzero element of householder vector is assumed to be 1 such that output parameter TAU contains the scaling factor  $\tau$ . If v is original householder vector, q is the new householder vector corresponding to  $\tau$ , satisfying the following relation

$$I - 2^* \nu^* \nu^H = I - \tau^* q^* q^H$$

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnGeqrf supports only the default algorithm.

#### Table of algorithms supported by cusolverDnGeqrf

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

List of input arguments for cusolverDnGeqrf\_bufferSize and cusolverDnGeqrf: **API of geqrf** 

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
m	host	input	Number of rows of matrix A.

Parameter	Memory	In/out	Meaning
n	host	input	Number of columns of matrix A.
dataTypeA	host	in	Data type of array A.
А	device	in/out	Array of dimension lda * n with lda is not less than max (1, m).
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
TAU	device	output	Array of dimension at least min (m, n).
computeType	host	in	Data type of computation.
pBuffer	device	in/out	Working space. Array of type void of size workspaceInBytes bytes.
workspaceInBytes	host	input	Size in bytes of working array pBuffer.
info	device	output	<pre>If info = 0, the LU factorization is successful. if info = -i, the i-th parameter is wrong (not counting handle).</pre>

The generic API has two different types, dataTypeA is data type of the matrix A and array tau and computeType is compute type of the operation. cusolverDnGeqrf only supports the following four combinations.

#### Valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SGEQRF
CUDA_R_64F	CUDA_R_64F	DGEQRF
CUDA_C_32F	CUDA_C_32F	CGEQRF
CUDA_C_64F	CUDA_C_64F	ZGEQRF

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m)).< pre=""></max(1,m)).<></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.2.14. cusolverDn<t1><t2>gels()

These functions compute the solution of a system of linear equations with one or multiple right hand sides using mixed precision iterative refinement techniques based on the QR factorization Xgels. These functions are similar in term of functionalities to the full precision LAPACK QR (least squares) solver (Xgels, where X denotes Z,C,D,S) but it uses lower precision internally in order to provide faster time to solution, from here cames the name mixed precision. Mixed precision iterative refinement techniques means that the solver compute

an QR factorization in lower precision and then iteratively refine the solution to achieve the accuracy of the Inputs/Outputs datatype precision. The <t1> corresponds to the Inputs/Outputs datatype precision while <t2> represent the internal lower precision at which the factorization will be carried on.

#### $A \times X = B$

Where A is m-by-n matrix and X is n-by-nrhs and B is m-by-nrhs matrices.

Functions API are designed to be as close as possible to LAPACK API to be considered as a quick and easy drop-in replacement. Description of these functions is given below. <tl><t2>gels() functions are designated by two floating point precisions The <tl> corresponds to the main precision (e.g., Inputs/Outputs datatype precision) and the <t2> represent the internal lower precision at which the factorization will be carried on. cusolver<tl><t2>gels() first attempts to factorize the matrix in lower precision and use this factorization within an iterative refinement procedure to obtain a solution with same normwise backward error as the main precision <t1>. If the approach fails to converge, then the method fallback to the main precision factorization and solve (Xgels) such a way that there is always a good solution at the output of these functions. If <t2> is equal to <t1>, then it is not a mixed precision process but rather a full one precision factorisation, solve and refinement within the same main precision.

The iterative refinement process is stopped if:

ITER > ITERMAX

or for all the RHS we have:

RNRM < SQRT(N) \*XNRM\*ANRM\*EPS\*BWDMAX

where

- ▶ ITER is the number of the current iteration in the iterative refinement process
- ▶ RNRM is the infinity-norm of the residual
- > XNRM is the infinity-norm of the solution
- > ANRM is the infinity-operator-norm of the matrix A
- ► EPS is the machine epsilon that matches LAPACK <t1>LAMCH('Epsilon')

The values ITERMAX and BWDMAX are fixed to 50 and 1.0 respectively.

The function returns value describes the results of the solving process. A CUSOLVER\_STATUS\_SUCCESS indicates that the function finished with success otherwise, it indicates if one of the API arguments is incorrect, or if the function did not finish with success. More details about the error will be in the niters and the dinfo API parameters. See their description below for more details. User should provide the required workspace allocated on device memory. The amount of bytes required can be queried by calling the respective function <t1><t2>gels\_bufferSize().

We provide a large set of mixed precision functions that include half, bfloat and tensorfloat as a lower precision as well as same precision functions (e.g., main and lowest precision are equal  $\langle t2 \rangle$  is equal to  $\langle t1 \rangle$ ). The following table specifies which precisions will be used for which interface function:

Tensor Float (TF32), introduced with NVIDIA Ampere Architecture GPUs, is the most robust tensor core accelerated compute mode for the iterative refinement solver. It is able to solve the widest range of problems in HPC arising from different applications and provides up to 4X and 5X speedup for real and complex systems, respectively. On Volta and Turing architecture GPUs, half precision tensor core acceleration is recommended. In cases where the iterative refinement solver fails to converge to the desired accuracy (main precision, INOUT data precision), it is recommended to use main precision as internal lowest precision (i.e., cusolverDn[DD, ZZ]gels for the FP64 case).

Interface function	Main precision (matrix, rhs and solution datatype)	Lowest precision allowed to be used internally
cusolverDnZZgels	cuDoubleComplex	double complex
cusolverDnZCgels	cuDoubleComplex	single complex
cusolverDnZKgels	cuDoubleComplex	half complex
cusolverDnZEgels	cuDoubleComplex	bfloat complex
cusolverDnZYgels	cuDoubleComplex	tensorfloat complex
cusolverDnCCgels	cuComplex	single complex
cusolverDnCKgels	cuComplex	half complex
cusolverDnCEgels	cuComplex	bfloat complex
cusolverDnCYgels	cuComplex	tensorfloat complex
cusolverDnDDgels	double	double
cusolverDnDSgels	double	single
cusolverDnDHgels	double	half
cusolverDnDBgels	double	bfloat
cusolverDnDXgels	double	tensorfloat
cusolverDnSSgels	float	single
cusolverDnSHgels	float	half
cusolverDnSBgels	float	bfloat
cusolverDnSXgels	float	tensorfloat

# Table 7.Supported combinations of floating point precisions for<br/>cusolver <t1><t2>gels() functions

cusolverDn<t1><t2>gels\_bufferSize() functions will return workspace buffer size in bytes required for the corresponding cusolverDn<t1><t2>gels() function.

```
cusolverStatus_t
cusolverDnZZgels_bufferSize(
cusolverHandle t
```

handle,

<pre>int n, n,</pre>		
<pre>cusolverDn2Cgels bufferSize( cusolverHandle_t</pre>	<pre>int int cuDoubleComplex int cuDoubleComplex int cuDoubleComplex int void</pre>	<pre>n, nrhs, * dA, ldda, * dB, lddb, * dX, lddx, * dwork,</pre>
<pre>cusolverDnZKgels_bufferSize( cusolverHandle_t</pre>	<pre>cusolverDnZCgels_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     void</pre>	<pre>m, n, nrhs, * dA, ldda, * dB, lddb, * dX, lddx, * dwork,</pre>
<pre>cusolverDnZEgels_bufferSize( cusolverHandle_t handle, int m, int n, int n, int nhs, cuDoubleComplex * dA, int ldda, cuDoubleComplex * dB, int lddb, cuDoubleComplex * dX, int lddx, void * dwork, size_t * lwork_bytes); cusolverStatus_t cusolverHandle_t handle,</pre>	<pre>cusolverDnZKgels_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     void</pre>	<pre>m, n, nrhs, * dA, ldda, * dB, lddb, * dX, lddx, * dwork,</pre>
cusolverDnZYgels_bufferSize( cusolverHandle_t handle,	<pre>cusolverDnZEgels_bufferSize(     cusolverHandle_t     int     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     cuDoubleComplex     int     void</pre>	<pre>m, n, nrhs, * dA, ldda, * dB, lddb, * dX, lddx, * dwork,</pre>
	cusolverDnZYgels_bufferSize( cusolverHandle_t	

int n, int nrhs, cuDoubleComplex \* dA, int ldda, \* dB, cuDoubleComplex int lddb, \* dX, cuDoubleComplex lddx, int dwork, \* void \* size t lwork bytes); cusolverStatus t cusolverDnCCgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, cuComplex \* dA, int ldda, \* cuComplex dB, lddb, int \* cuComplex dX, int lddx, void \* dwork, lwork\_bytes); size\_t \* cusolverStatus t cusolverDnCKgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, \* cuComplex dA, int ldda, \* cuComplex dB, int lddb, \* cuComplex dX, lddx, int \* dwork, void size t \* lwork\_bytes); cusolverStatus\_t cusolverDnCEgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, \* cuComplex dA, int ldda, \* cuComplex dB, lddb, int \* cuComplex dX, lddx, int \* void dwork, \* lwork bytes); size\_t cusolverStatus t cusolverDnCYgels bufferSize( cusolverHandle t handle, int m, int n,

int nrhs, cuComplex \* dA, int ldda, cuComplex \* dB, int lddb, \* cuComplex dX, lddx, int \* void dwork, \* lwork bytes); size t cusolverStatus t cusolverDnDDgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, \* double dA, int ldda, double \* dB, int lddb, \* double dX, lddx, int void \* dwork, size\_t \* lwork\_bytes); cusolverStatus\_t cusolverDnDSgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, double \* dA, int ldda, double \* dB, int lddb, double \* dX, int lddx, void \* dwork, size\_t \* lwork\_bytes); cusolverStatus\_t cusolverDnDHgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, double \* dA, int ldda, \* double dB, lddb, int \* double dX, lddx, int \* void dwork, lwork\_bytes); \* size t cusolverStatus t cusolverDnDBgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs,

double \* dA, int ldda, double \* dB, int lddb, \* double dX, int lddx, \* void dwork, \* size t lwork bytes); cusolverStatus t cusolverDnDXgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, \* double dA, int ldda, double \* dB, lddb, int \* double dX, lddx, int void \* dwork, size\_t \* lwork\_bytes); cusolverStatus\_t cusolverDnSSgels\_bufferSize( cusolverHandle t handle, int m, int n, int nrhs, float \* dA, int ldda, float \* dB, lddb, int float \* dX, int lddx, \* void dwork, size\_t \* lwork\_bytes); cusolverStatus\_t cusolverDnSHgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, float \* dA, int ldda, float \* dB, int lddb, \* float dX, int lddx, \* void dwork, \* lwork bytes); size t cusolverStatus t cusolverDnSBgels bufferSize( cusolverHandle t handle, int m, int n, int nrhs, float dA,

int float int float int void size_t	* * *	<pre>ldda, dB, lddb, dX, lddx, dwork, lwork_bytes);</pre>
cusolverStatus_t cusolverDnSXgels bufferSize(		
cusolverHandle t		handle,
int —		m,
int		n,
int		nrhs,
float	*	dA,
int		ldda,
float	*	dB,
int	*	lddb,
float	*	dX,
int void	*	lddx,
size t	*	dwork,
5126_0		lwork_bytes);

## Table 8.Parameters of cusolverDn<T1><T2>gels\_bufferSize() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDN library context.
m	host	input	Number of rows of the matrix A. Should be non-negative and n<=m
n	host	input	Number of columns of the matrix A. Should be non-negative and n<=m.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative.
dA	device	None	Matrix A with size m-by-n. Can be NULL.
ldda	host	input	Leading dimension of two-dimensional array used to store matrix A. ldda >= m.
dB	device	None	Set of right hand sides B of size m-by- nrhs. Can be NULL.
lddb	host	input	Leading dimension of two-dimensional array used to store matrix of right hand sides B. lddb >= max(1,m).
dX	device	None	Set of soultion vectors x of size n-by- nrhs. Can be NULL.
lddx	host	input	Leading dimension of two-dimensional array used to store matrix of solution vectors X. lddx >= max(1,n).
dwork	device	none	Pointer to device workspace. Not used and can be NULL.

Parameter	Memory	In/out	Meaning
lwork_bytes	host	output	Pointer to a variable where required size of temporary workspace in bytes will be stored. Can't be NULL.
cusolverStatus_t cu cusolverDnH int int cuDoubleCom int cuDoubleCom int cuDoubleCom int void size_t int int	andle_t plex * plex * plex * * *	<pre>handle, m, n, nrhs, dA, ldda, dB, lddb, dX, lddb, dX, lddx, dWorkspace, lwork_bytes, niter, dinfo);</pre>	
cusolverStatus_t cu cusolverDnH int int cuDoubleCom int cuDoubleCom int cuDoubleCom int void size_t int int	andle_t plex * plex *	<pre>ls( handle, m, n, nrhs, dA, ldda, dB, lddb, dX, lddx, dWorkspace, lwork_bytes, niter, dinfo);</pre>	
cusolverStatus_t cu cusolverDnH int int cuDoubleCom int cuDoubleCom int cuDoubleCom int void size_t int int int	andle_t plex * plex *	<pre>ls( handle, m, n, nrhs, dA, ldda, dB, lddb, dX, lddx, dWorkspace, lwork_bytes, niter, dinfo);</pre>	
cusolverStatus_t cu cusolverDnH int int int cuDoubleCom	andle_t	ls( handle, m, n, nrhs, dA,	

int ldda, \* dB, cuDoubleComplex int lddb, cuDoubleComplex \* dX, int lddx, \* dWorkspace, void lwork\_bytes, niter, size t \* int \* int dinfo); cusolverStatus t cusolverDnZYgels( cusolverDnHandle t handle, int m, int n, int nrhs, \* dA, cuDoubleComplex int ldda, \* dB, cuDoubleComplex int lddb, cuDoubleComplex \* dX, lddx, \* dWorkspace, int void lwork\_bytes,
\* piter size\_t int niter, \* int dinfo); cusolverStatus t cusolverDnCCgels( cusolverDnHandle t handle, int m, int n, int nrhs, cuComplex \* dA, ldda, \* dB, int cuComplex lddb, \* dX, int cuComplex lddx, \* dWorkspace, int void size\_t lwork bytes, \* int niter, \* int dinfo); cusolverStatus t cusolverDnCKgels( cusolverDnHandle t handle, int m, int n, int nrhs, \* cuComplex dA, int ldda, \* cuComplex dB, int lddb, \* cuComplex dX, int lddx, \* void dWorkspace, lwork bytes, size t \* int niter, \* int dinfo); cusolverStatus t cusolverDnCEgels( cusolverDnHandle t handle, int m,

int n, int nrhs, cuComplex \* dA, int ldda, \* dB, cuComplex lddb, \* dX, int cuComplex lddx, \* dWorkspace, int void lwork\_bytes,
\* niter, size t int \* dinfo); int cusolverStatus t cusolverDnCYgels( cusolverDnHandle t handle, int m, int n, int nrhs, \* dA, cuComplex int ldda, \* cuComplex dB, lddb, \* dX, int cuComplex lddx, \* dWorkspace, int void lwork\_bytes,
\* niter,
\* dinfo); size\_t int int cusolverStatus t cusolverDnDDgels( cusolverDnHandle\_t handle, int m, int n, int nrhs, \* double dA, int ldda, \* double dB, int lddb, double int void size\_t int \* int dinfo); cusolverStatus t cusolverDnDSgels( cusolverDnHandle t handle, int m, int n, int nrhs, double \* dA, ldda, int double \* dB, int lddb, \* double dX, int lddx, \* dWorkspace, void lwork\_bytes, size t \* niter, int \* dinfo); int

```
cusolverStatus t cusolverDnDHgels(
       cusolverDnHandle t
                               handle,
       int
                               m,
       int
                              n,
       int
                              nrhs,
                          * dA,
       double
                          ldda,
* dB,
       int
       double
                         lddb,
* dX,
       int
       double
                         lddx,
* dWorkspace,
       int
       void
       size t
                           lwork_bytes,
* niter,
       int
                           * dinfo);
       int
cusolverStatus t cusolverDnDBgels(
       cusolverDnHandle t handle,
       int
                              m,
       int
                               n,
       int
                              nrhs,
       double
                           *
                               dA,
       int
                               ldda,
                           * dB,
       double
                          lddb,
* dX,
       int
       double
                          lddx,
* dWorkspace,
       int
       void
                           lwork_bytes,
* niter,
       size t
       int
                           *
                              dinfo);
       int
cusolverStatus_t cusolverDnDXgels(
       cusolverDnHandle t handle,
       int
                               m,
       int
                               n,
       int
                               nrhs,
       double
                           *
                               dA,
       int
                               ldda,
                           *
       double
                               dB,
       int
                               lddb,
                         *
       double
                               dX,
       int
                               lddx,
       void
                               dWorkspace,
       size_t
                               lwork bytes,
                           *
       int
                               niter,
                           *
       int
                               dinfo);
cusolverStatus t cusolverDnSSgels(
       cusolverDnHandle t handle,
       int
                               m,
       int
                               n,
       int
                               nrhs,
       float
                           *
                               dA,
       int
                               ldda,
       float
                           *
                               dB,
       int
                               lddb,
       float
                           *
                               dX,
       int
                               lddx,
                           *
       void
                               dWorkspace,
                               lwork bytes,
       size t
```

```
int
                          * niter,
       int
                          *
                            dinfo);
cusolverStatus t cusolverDnSHgels(
       cusolverDnHandle t handle,
       int
                             m,
       int
                             n,
       int
                             nrhs,
                          *
                            dA,
       float
                             ldda,
       int
                         * dB,
       float
                         lddb,
* dX,
       int
       float
                         lddx,
* dWorkspace,
       int
       void
                          lwork_bytes,
* niter,
       size t
       int
                          * dinfo);
       int
cusolverStatus t cusolverDnSBgels(
       cusolverDnHandle t handle,
       int
                              m,
       int
                              n,
       int
                              nrhs,
       float
                          *
                              dA,
       int
                              ldda,
                          *
       float
                              dB,
       int
                              lddb,
                         * dX,
       float
                         lddx,
* dWorkspace,
       int
       void
                         lwork_bytes,
* niter,
       size t
       int
                          *
       int
                              dinfo);
cusolverStatus_t cusolverDnSXgels(
       cusolverDnHandle_t handle,
       int
                              m,
       int
                              n,
       int
                              nrhs,
       float
                          *
                              dA,
       int
                              ldda,
                          *
       float
                              dB,
       int
                              lddb,
                        float
       int
       void
       size_t
       int
       int
```

#### Table 9.Parameters of cusolverDn<T1><T2>gels() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDN library context.
m	host	input	Number of rows of the matrix A. Should be non-negative and n<=m

Parameter	Memory	In/out	Meaning		
n	host	input	Number of columns of the matrix A. Should be non-negative and n<=m.		
nrhs	host	input	Number of right hand sides to solve. Should be non-negative.		
dA	device	in/out	Matrix A with size m-by-n. Can't be NULL. On return - unchanged if the lowest precision is not equal to the main precision and the iterative refinement solver converged, - garbage otherwise.		
ldda	host	input	Leading dimension of two-dimensional array used to store matrix A. ldda >= m.		
dB	device	input	Set of right hand sides B of size m- by-nrhs . Can't be NULL.		
lddb	host	input	Leading dimension of two-dimensional array used to store matrix of right hand sides B. lddb >= max(1,m).		
dX	device	output	Set of soultion vectors x of size n-by- nrhs . Can't be NULL.		
lddx	host	input	Leading dimension of two-dimensional array used to store matrix of solution vectors X. lddx >= max(1,n).		
dWorkspace	device	input	Pointer to an allocated workspace in device memory of size lwork_bytes.		
lwork_bytes	host	input	Size of the allocated device workspace. Should be at least what was returned by cusolverDn <t1><t2>gels_bufferSize function</t2></t1>		
niters	host	output	If iter is		
			<ul> <li>&lt;0 : iterative refinement has failed, main precision (Inputs/Outputs precision) factorization has been performed.</li> </ul>		
			<ul> <li>-1 : taking into account machine parameters, n, nrhs, it is a priori not worth working in lower precision</li> </ul>		
			<ul> <li>-2 : overflow of an entry when moving from main to lower precision</li> </ul>		
			► -3 : failure during the factorization		
			<ul> <li>-5 : overflow occured during computation</li> </ul>		
			<ul> <li>-50: solver stopped the iterative refinement after reaching maximum allowed iterations.</li> </ul>		

Parameter	Memory	In/out	Meaning
			<ul> <li>&gt;0 : iter is a number of iterations solver perfromed to reach convergence criteria</li> </ul>
dinfo	device	output	Status of the IRS solver on the return. If 0 - solve was successful. If dinfo = -i then i-th argument is not valid.

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed, for example:</pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The IRS solver supports compute capability 7.0 and above. The lowest precision options CUSOLVER_[CR]_16BF and CUSOLVER_[CR]_TF32 are only available on compute capability 8.0 and above.
CUSOLVER_STATUS_INVALID_WORKSPACE	<pre>lwork_bytes is smaller than the required workspace.</pre>
CUSOLVER_STATUS_IRS_OUT_OF_RANGE	Numerical error related to niters <0, see niters description for more details.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal error occurred; check the dinfo and the niters arguments for more details.

# 2.4.2.15. cusolverDnIRSXgels()

This function is designed to perform same functionality as cusolverDn<T1><T2>gels() functions, but wrapped in a more generic and expert interface that gives user more control to parametrize the function as well as it provides more informations on output. cusolverDnIRSXgels() allows additional control of the solver parameters such as setting:

- ▶ the main precision (Inputs/Outputs precision) of the solver,
- the lowest precision to be used internally by the solver,
- ▶ the refinement solver type
- the maximum allowed number of iterations in the refinement phase
- the tolerance of the refinement solver

- the fallback to main precision
- ▶ and others

through the configuration parameters structure gels\_irs\_params and its helper functions. For more details about what configuration can be set and its meaning please refer to all the functions in the cuSolverDN Helper Function Section that start with cusolverDnIRSParamsxxxx(). Moreover, cusolverDnIRSXgels() provides additional informations on the output such as the convergence history (e.g., the residual norms) at each iteration and the number of iterations needed to converge. For more details about what informations can be retrieved and its meaning please refer to all the functions in the cuSolverDN Helper Function Section that start with cusolverDnIRSInfosxxxx().

The function returns value describes the results of the solving process. A CUSOLVER\_STATUS\_SUCCESS indicates that the function finished with success otherwise, it indicates if one of the API arguments is incorrect, or if the configurations of params/infos structure is incorrect or if the function did not finish with success. More details about the error can be found by checking the niters and the dinfo API parameters. See their description below for further details. Users should provide the required workspace allocated on device for the cusolverDnIRSXgels() function. The amount of bytes required for the function can be queried by calling the respective function cusolverDnIRSXgels\_bufferSize(). Note that, if the user would like a praticular configuration to be set via the params structure, it should be set before the call to cusolverDnIRSXgels\_bufferSize() to get the size of the required workspace.

The following table provides all possible combinations values for the lowest precision corresponding to the Inputs/Outputs data type. Note that if the lowest precision matches the Inputs/Outputs datatype, then main precision factorization will be used

Tensor Float (TF32), introduced with NVIDIA Ampere Architecture GPUs, is the most robust tensor core accelerated compute mode for the iterative refinement solver. It is able to solve the widest range of problems in HPC arising from different applications and provides up to 4X and 5X speedup for real and complex systems, respectively. On Volta and Turing architecture GPUs, half precision tensor core acceleration is recommended. In cases where the iterative refinement solver fails to converge to the desired accuracy (main precision, INOUT data precision), it is recommended to use main precision as internal lowest precision.

# Table 10.Supported Inputs/Outputs data type and lower precision for<br/>the IRS solver

Inputs/Outputs Data Type (e.g., main precision)	Supported values for the lowest precision
CUSOLVER_C_64F	CUSOLVER_C_64F, CUSOLVER_C_32F, CUSOLVER_C_16F, CUSOLVER_C_16BF, CUSOLVER_C_TF32
CUSOLVER_C_32F	CUSOLVER_C_32F, CUSOLVER_C_16F, CUSOLVER_C_16BF, CUSOLVER_C_TF32
CUSOLVER_R_64F	CUSOLVER_R_64F, CUSOLVER_R_32F, CUSOLVER_R_16F, CUSOLVER_R_16BF, CUSOLVER_R_TF32

Inputs/Outputs Data Type (e.g., main precision)	Supported values for the lowest precision
CUSOLVER_R_32F	CUSOLVER_R_32F, CUSOLVER_R_16F, CUSOLVER_R_16BF, CUSOLVER_R_TF32

The cusolverDnIRSXgels\_bufferSize() function return the required workspace buffer size in bytes for the corresponding cusolverDnXgels() call with given gels\_irs\_params configuration.

```
cusolverStatus_t
cusolverDnIRSXgels_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnIRSParams_t gels_irs_params,
    cusolver_int_t m,
    cusolver_int_t n,
    cusolver_int_t nrhs,
    size_t * lwork_bytes);
```

#### Parameters of cusolverDnIRSXgels\_bufferSize() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDn library context.
params	host	input	Xgels configuration parameters
m	host	input	Number of rows of the matrix A. Should be non-negative and n<=m
n	host	input	Number of columns of the matrix A. Should be non-negative and n<=m.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative. Note that, nrhs is limited to 1 if the selected IRS refinement solver is CUSOLVER_IRS_REFINE_GMRES, CUSOLVER_IRS_REFINE_GMRES_GMRES, CUSOLVER_IRS_REFINE_CLASSICAL_GMR
lwork_bytes	host	out	Pointer to a variable, where the required size in bytes, of the workspace will be stored after a call to cusolverDnIRSXgels_bufferSize. Can't be NULL.

cusolverStatus t cusolverDnIRSXgels(					
cusolverDnHandle_t		handle,			
cusolverDnIRSParams_t		gels_irs_params,			
cusolverDnIRSInfos_t		gels_irs_infos,			
int		m,			
int		n,			
int		nrhs,			
void	*	dA,			
int		ldda,			
void	*	dB,			

int void int	lddb, * dX, lddx,	
void size_t int	<pre>* dWorkspace, lwork_bytes, * dinfo);</pre>	

# Table 11.Parameters of cusolverDnIRSXgels() functions

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cusolverDn library context.
gels_irs_params	host	input	Configuration parameters structure, can serve one or more calls to any IRS solver
gels_irs_infos	host	in/out	Info structure, where information about a particular solve will be stored. The gels_irs_infos struture correspond to a particular call. Thus different calls requires different gels_irs_infos structure otherwise, it will be overwritten.
m	host	input	Number of rows of the matrix A. Should be non-negative and n<=m
n	host	input	Number of columns of the matrix A. Should be non-negative and n<=m.
nrhs	host	input	Number of right hand sides to solve. Should be non-negative. Note that, nrhs is limited to 1 if the selected IRS refinement solver is CUSOLVER_IRS_REFINE_GMRES, CUSOLVER_IRS_REFINE_GMRES_GMRES, CUSOLVER_IRS_REFINE_CLASSICAL_GMR
dA	device	in/out	Matrix A with size m-by-n. Can't be NULL. On return - unchanged if the lowest precision is not equal to the main precision and the iterative refinement solver converged, - garbage otherwise.
ldda	host	input	Leading dimension of two-dimensional array used to store matrix A. ldda >= m.
dB	device	input	Set of right hand sides B of size m- by-nrhs . Can't be NULL.
lddb	host	input	Leading dimension of two-dimensional array used to store matrix of right hand sides B. lddb >= max(1,m).
dX	device	output	Set of soultion vectors x of size n-by- nrhs . Can't be NULL.

Parameter	Memory	In/out	Meaning
lddx	host	input	Leading dimension of two-dimensional array used to store matrix of solution vectors X. lddx >= max(1,n).
dWorkspace	device	input	Pointer to an allocated workspace in device memory of size lwork_bytes.
lwork_bytes	host	input	Size of the allocated device workspace. Should be at least what was returned by cusolverDnIRSXgels_bufferSize() function.
niters	host	output	lf iter is
			<ul> <li>&lt;0 : iterative refinement has failed, main precision (Inputs/Outputs precision) factorization has been performed if fallback is enabled</li> </ul>
			<ul> <li>-1 : taking into account machine parameters, n, nrhs, it is a priori not worth working in lower precision</li> </ul>
			<ul> <li>-2 : overflow of an entry when moving from main to lower precision</li> </ul>
			► -3 : failure during the factorization
			<ul> <li>-5 : overflow occured during computation</li> </ul>
			<ul> <li>-maxiter: solver stopped the iterative refinement after reaching maximum allowed iterations</li> </ul>
			<ul> <li>&gt;0 : iter is a number of iterations solver performed to reach convergence criteria</li> </ul>
dinfo	device	output	Status of the IRS solver on the return. If 0 - solve was successful. If dinfo = -i then i-th argument is not valid.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed, for example:
	▶ n<0
	<pre>ldda<max(1,m)< pre=""></max(1,m)<></pre>
	<pre>lddb<max(1,m)< pre=""></max(1,m)<></pre>
	<pre>lddx<max(1,n)< pre=""></max(1,n)<></pre>

CUSOLVER_STATUS_ARCH_MISMATCH	The IRS solver supports compute capability 7.0 and above. The lowest precision options CUSOLVER_[CR]_16BF and CUSOLVER_[CR]_TF32 are only available on compute capability 8.0 and above.
CUSOLVER_STATUS_INVALID_WORKSPACE	<pre>lwork_bytes is smaller than the required workspace. Could happen if the users called cusolverDnIRSXgels_bufferSize() function, then changed some of the configurations setting such as the lowest precision.</pre>
CUSOLVER_STATUS_IRS_OUT_OF_RANGE	Numerical error related to niters <0; see niters description for more details.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal error occured, check the dinfo and the niters arguments for more details.
CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZE	DThe configuration parameter gels_irs_params structure was not created.
CUSOLVER_STATUS_IRS_PARAMS_INVALID	One of the configuration parameter in the gels_irs_params structure is not valid.
CUSOLVER_STATUS_IRS_PARAMS_INVALID_PREC	The main and/or the lowest precision configuration parameter in the gels_irs_params structure is not valid, check the table above for the supported combinations.
CUSOLVER_STATUS_IRS_PARAMS_INVALID_MAXITE	RThe maxiter configuration parameter in the gels_irs_params structure is not valid.
CUSOLVER_STATUS_IRS_PARAMS_INVALID_REFINE	The refinement solver configuration parameter in the gels_irs_params structure is not valid.
CUSOLVER_STATUS_IRS_NOT_SUPPORTED	One of the configuration parameter in the gels_irs_params structure is not supported. For example if nrhs >1, and refinement solver was set to CUSOLVER_IRS_REFINE_GMRES.
CUSOLVER_STATUS_IRS_INFOS_NOT_INITIALIZED	The information structure gels_irs_infos was not created.
CUSOLVER_STATUS_ALLOC_FAILED	CPU memory allocation failed, most likely during the allocation of the residual array that store the residual norms.

# 2.4.2.16. cusolverDn<t>ormqr()

These helper functions calculate the size of work buffers needed. Please visit <u>cuSOLVER</u> <u>Library Samples - ormgr</u> for a code example.

```
cusolverStatus_t
cusolverDnSormqr_bufferSize(
    cusolverDnHandle_t handle,
    cublasSideMode_t side,
    cublasOperation_t trans,
    int m,
    int n,
    int k,
```

```
const float *A,
   int lda,
   const float *tau,
   const float *C,
   int ldc,
   int *lwork);
cusolverStatus t
cusolverDnDormqr bufferSize(
    cusolverDnHandle t handle,
    cublasSideMode t side,
   cublasOperation t trans,
   int m,
   int n,
   int k,
   const double *A,
   int lda,
   const double *tau,
   const double *C,
   int ldc,
   int *lwork);
cusolverStatus t
cusolverDnCunmqr_bufferSize(
   cusolverDnHandle_t handle,
    cublasSideMode_t side,
   cublasOperation t trans,
   int m,
   int n,
   int k,
   const cuComplex *A,
   int lda,
   const cuComplex *tau,
   const cuComplex *C,
   int ldc,
   int *lwork);
cusolverStatus t
cusolverDnZunmqr_bufferSize(
   cusolverDnHandle_t handle,
    cublasSideMode_t_side,
   cublasOperation t trans,
   int m,
   int n,
   int k,
   const cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
   const cuDoubleComplex *C,
    int ldc,
    int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus_t
cusolverDnSormqr(
    cusolverDnHandle_t handle,
    cublasSideMode_t side,
    cublasOperation t trans,
```

```
int m,
   int n,
   int k,
   const float *A,
   int lda,
   const float *tau,
   float *C,
   int ldc,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDormqr(
   cusolverDnHandle t handle,
    cublasSideMode t side,
   cublasOperation t trans,
   int m,
   int n,
   int k,
   const double *A,
   int lda,
   const double *tau,
   double *C,
   int ldc,
   double *work,
   int lwork,
   int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCunmqr(
    cusolverDnHandle t handle,
    cublasSideMode t side,
   cublasOperation t trans,
   int m,
   int n,
   int k,
   const cuComplex *A,
   int lda,
   const cuComplex *tau,
   cuComplex *C,
   int ldc,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnZunmqr(
    cusolverDnHandle_t handle,
   cublasSideMode t side,
   cublasOperation t trans,
   int m,
   int n,
   int k,
   const cuDoubleComplex *A,
   int lda,
  const cuDoubleComplex *tau,
```

```
cuDoubleComplex *C,
int ldc,
cuDoubleComplex *work,
int lwork,
int *devInfo);
```

This function overwrites m×n matrix C by

 $C = \begin{cases} op(Q) * C & \text{if side} == \text{CUBLAS_SIDE_LEFT} \\ C * op(Q) & \text{if side} == \text{CUBLAS_SIDE_RIGHT} \end{cases}$ 

The operation of Q is defined by

 $op(Q) = \begin{cases} Q & \text{if transa} == \text{CUBLAS_OP_N} \\ Q^T & \text{if transa} == \text{CUBLAS_OP_T} \\ Q^H & \text{if transa} == \text{CUBLAS_OP_C} \end{cases}$ 

Q is a unitary matrix formed by a sequence of elementary reflection vectors from QR factorization (geqrf) of A.

Q=H(1) H(2) ... H(k)

Q is of order m if side = CUBLAS SIDE LEFT and of order n if side = CUBLAS SIDE RIGHT.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by geqrf\_bufferSize() or ormqr\_bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

The user can combine geqrf, ormqr and trsm to complete a linear solver or a least-square solver.

### API of ormqr

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDn library context.
side	host	input	Indicates if matrix $\ensuremath{\mathtt{Q}}$ is on the left or right of c.
trans	host	input	Operation $op(Q)$ that is non- or (conj.) transpose.
m	host	input	Number of rows of matrix c.
n	host	input	Number of columns of matrix c.
k	host	input	Number of elementary relfections whose product defines the matrix Q.
A	device	in/out	<type> array of dimension lda * k with lda is not less than max(1,m). The matrix A is from geqrf, so i-th column contains elementary reflection vector.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. if side is

Parameter	Memory	In/out	Meaning
			CUBLAS_SIDE_LEFT, lda >= max(1,m); if side is CUBLAS_SIDE_RIGHT, lda >= max(1,n).
tau	device	output	<type> array of dimension at least min(m,n). The vector tau is from geqrf, so tau(i) is the scalar of i-th elementary reflection vector.</type>
С	device	in/out	<type> array of size ldc * n. On exit, C is overwritten by op (Q) *C.</type>
ldc	host	input	Leading dimension of two-dimensional array of matrix c. ldc >= max(1,m).
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of working array work.
devInfo	device	output	<pre>If devInfo = 0, the ormqr is successful. If devInfo = -i, the i-th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n<0 or wrong 1da or 1dc).
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.17. cusolverDn<t>orgqr()

These helper functions calculate the size of work buffers needed. Please visit <u>cuSOLVER</u> <u>Library Samples - orgqr</u> for a code example.

```
cusolverStatus_t
cusolverDnSorgqr_bufferSize(
    cusolverDnHandle_t handle,
    int m,
    int n,
    int k,
    const float *A,
    int lda,
    const float *tau,
    int *lwork);
cusolverStatus_t
cusolverDnDorgqr_bufferSize(
    cusolverDnHandle_t handle,
    int m,
    int n,
```

```
int k,
   const double *A,
   int lda,
   const double *tau,
   int *lwork);
cusolverStatus t
cusolverDnCungqr bufferSize(
   cusolverDnHandle t handle,
   int m,
   int n,
   int k,
   const cuComplex *A,
   int lda,
   const cuComplex *tau,
   int *lwork);
cusolverStatus t
cusolverDnZungqr_bufferSize(
   cusolverDnHandle t handle,
   int m,
   int n,
   int k,
   const cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
   int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSorgqr(
   cusolverDnHandle t handle,
   int m,
   int n,
   int k,
   float *A,
   int lda,
   const float *tau,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDorgqr(
   cusolverDnHandle t handle,
   int m,
   int n,
   int k,
   double *A,
   int lda,
   const double *tau,
   double *work,
   int lwork,
   int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCungqr(
   cusolverDnHandle t handle,
   int m,
   int n,
   int k,
   cuComplex *A,
   int lda,
   const cuComplex *tau,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnZungqr(
   cusolverDnHandle t handle,
   int m,
   int n,
   int k,
   cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
   cuDoubleComplex *work,
   int lwork,
   int *devInfo);
```

This function overwrites m×n matrix A by

### Q = H(1) \* H(2) \* ... \* H(k)

where Q is a unitary matrix formed by a sequence of elementary reflection vectors stored in A.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by orgqr bufferSize().

If output parameter devInfo = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

The user can combine geqrf, orgqr to complete orthogonalization.

### API of ormqr

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
m	host	input	Number of rows of matrix $Q$ . m >= 0;
n	host	input	Number of columns of matrix <code>Q. m &gt;= n &gt;= 0;</code>
k	host	input	Number of elementary relfections whose product defines the matrix <code>Q. n &gt;= k &gt;= 0;</code>
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m).i- th column of A contains elementary reflection vector.</type>

Parameter	Memory	In/out	Meaning
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= max(1,m).
tau	device	output	<type> array of dimension k. tau(i) is the scalar of i-th elementary reflection vector.</type>
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of working array work.
devInfo	device	output	<pre>If info = 0, the orgqr is successful. if info = -i, the i-th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n, k<0, n>m, k>n or lda <m).< td=""></m).<>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.18. cusolverDn<t>sytrf()

These helper functions calculate the size of the needed buffers.

```
cusolverStatus t
cusolverDnSsytrf bufferSize(cusolverDnHandle t handle,
                      int n,
                      float *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnDsytrf bufferSize(cusolverDnHandle t handle,
                      int n,
                      double *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnCsytrf bufferSize(cusolverDnHandle t handle,
                      int n,
                      cuComplex *A,
                      int lda,
                      int *Lwork );
cusolverStatus t
cusolverDnZsytrf_bufferSize(cusolverDnHandle_t handle,
                 int n,
```

```
cuDoubleComplex *A,
int lda,
int *Lwork );
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSsytrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           float *A,
           int lda,
           int *ipiv,
           float *work,
           int lwork,
           int *devInfo );
cusolverStatus t
cusolverDnDsytrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           double *A,
           int lda,
           int *ipiv,
           double *work,
           int lwork,
           int *devInfo );
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCsytrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           cuComplex *A,
          int lda,
           int *ipiv,
           cuComplex *work,
           int lwork,
           int *devInfo );
cusolverStatus t
cusolverDnZsytrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           cuDoubleComplex *A,
           int lda,
           int *ipiv,
           cuDoubleComplex *work,
           int lwork,
           int *devInfo );
```

This function computes the Bunch-Kaufman factorization of a n×n symmetric indefinite matrix

A is a n×n symmetric matrix, only lower or upper part is meaningful. The input parameter uplo which part of the matrix is used. The function would leave other part untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced by lower triangular factor L and block diagonal matrix D. Each block of D is either 1x1 or 2x2 block, depending on pivoting.

$$P^*A^*P^T = L^*D^*L^T$$

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular factor U and block diagonal matrix D.

$$P^*A^*P^T = U^*D^*U^T$$

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by sytrf bufferSize().

If Bunch-Kaufman factorization failed, i.e. A is singular. The output parameter devInfo = i would indicate D(i,i)=0.

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

The output parameter devIpiv contains pivoting sequence. If devIpiv(i) = k > 0, D(i,i) is 1x1 block, and i-th row/column of A is interchanged with k-th row/column of A. If uplo is CUBLAS\_FILL\_MODE\_UPPER and devIpiv(i-1) = devIpiv(i) = -m < 0, D(i-1:i,i-1:i) is a 2x2 block, and (i-1)-th row/column is interchanged with m-th row/column. If uplo is CUBLAS\_FILL\_MODE\_LOWER and devIpiv(i+1) = devIpiv(i) = -m < 0, D(i:i+1,i:i+1) is a 2x2 block, and (i+1)-th row/column is interchanged with m-th row/column.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,n).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
ipiv	device	output	Array of size at least n, containing pivot indices.
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of working space work.
devInfo	device	output	<pre>if devInfo = 0, the LU factorization is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). if devInfo = i, the D(i,i) = 0.</pre>

### API of sytrf

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.19. cusolverDn<t>potrfBatched()

The S and D data types are real valued single and double precision, respectively. Please visit <u>cuSOLVER Library Samples - potrfBatched</u> for a code example.

```
cusolverStatus t
cusolverDnSpotrfBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   float *Aarray[],
   int lda,
   int *infoArray,
   int batchSize);
cusolverStatus t
cusolverDnDpotrfBatched(
   cusolverDnHandle t handle,
    cublasFillMode t uplo,
    int n,
   double *Aarray[],
    int lda,
    int *infoArray,
   int batchSize);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCpotrfBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   cuComplex *Aarray[],
   int lda,
   int *infoArray,
   int batchSize);
cusolverStatus t
cusolverDnZpotrfBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   cuDoubleComplex *Aarray[],
   int lda,
  int *infoArray,
```

int batchSize);

This function computes the Cholesky factorization of a squence of Hermitian positive-definite matrices.

Each Aarray[i] for i=0,1,..., batchSize-1 is a n×n Hermitian matrix, only lower or upper part is meaningful. The input parameter uplo indicates which part of the matrix is used.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced by lower triangular Cholesky factor L.

 $A = L^* L^H$ 

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular Cholesky factor U.

 $A = U^{H} * U$ 

If Cholesky factorization failed, i.e. some leading minor of A is not positive definite, or equivalently some diagonal elements of L or U is not a real number. The output parameter infoArray would indicate smallest leading minor of A which is not positive definite.

infoArray is an integer array of size batchsize. If potrfBatched returns CUSOLVER\_STATUS\_INVALID\_VALUE, infoArray[0] = -i (less than zero), meaning that the i-th parameter is wrong (not counting handle). If potrfBatched returns CUSOLVER\_STATUS\_SUCCESS but infoArray[i] = k is positive, then i-th matrix is not positive definite and the Cholesky factorization failed at row k.

Remark: the other part of A is used as a workspace. For example, if uplo is CUBLAS\_FILL\_MODE\_UPPER, upper triangle of A contains cholesky factor U and lower triangle of A is destroyed after potrfBatched.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Indicates if lower or upper part is stored; the other part is used as a workspace.
n	host	input	Number of rows and columns of matrix A.
Aarray	device	in/out	Array of pointers to <type> array of dimension lda * n with lda is not less than max(1,n).</type>
lda	host	input	Leading dimension of two-dimensional array used to store each matrix Aarray[i].
infoArray	device	output	Array of size batchSize. infoArray[i] contains information of factorization of Aarray[i]. if potrfBatched returns CUSOLVER_STATUS_INVALID_VALUE,

Table 12.	API of potrfBatched
-----------	---------------------

Parameter	Memory	In/out	Meaning
			<pre>infoArray[0] = -i (less than zero) means the i-th parameter is wrong (not counting handle). if potrfBatched returns CUSOLVER_STATUS_SUCCESS, infoArray[i] = 0 means the Cholesky factorization of i-th matrix is successful, and infoArray[i] = k means the leading submatrix of order k of i-th matrix is not positive definite.</pre>
batchSize	host	input	Number of pointers in Aarray.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0 or lda<max(1,n) batchsize<1).<="" or="" pre=""></max(1,n)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.2.20. cusolverDn<t>potrsBatched()

```
cusolverStatus t
cusolverDnSpotrsBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   int nrhs,
   float *Aarray[],
   int lda,
   float *Barray[],
   int ldb,
   int *info,
   int batchSize);
cusolverStatus t
cusolverDnDpotrsBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   int nrhs,
   double *Aarray[],
   int lda,
   double *Barray[],
   int ldb,
   int *info,
   int batchSize);
cusolverStatus t
cusolverDnCpotrsBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
 int nrhs,
```

```
cuComplex *Aarray[],
   int lda,
   cuComplex *Barray[],
   int ldb,
   int *info,
   int batchSize);
cusolverStatus t
cusolverDnZpotrsBatched(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   int nrhs,
   cuDoubleComplex *Aarray[],
   int lda,
   cuDoubleComplex *Barray[],
   int ldb,
   int *info,
   int batchSize);
```

This function solves a squence of linear systems

### A[i]\*X[i]=B[i]

where each Aarray[i] for i=0,1,..., batchSize-1 is a n×n Hermitian matrix, only lower or upper part is meaningful. The input parameter uplo indicates which part of the matrix is used.

The user has to call potrfBatched first to factorize matrix Aarray[i]. If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, A is lower triangular Cholesky factor L corresponding to  $A = L^*L^H$ . If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, A is upper triangular Cholesky factor U corresponding to  $A = U^H * U$ .

The operation is in-place, i.e. matrix x overwrites matrix B with the same leading dimension ldb.

The output parameter info is a scalar. If info = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

Remark 1: only nrhs=1 is supported.

Remark 2: infoArray from potrfBatched indicates if the matrix is positive definite. info from potrsBatched only shows which input parameter is wrong (not counting handle).

Remark 3: the other part of A is used as a workspace. For example, if uplo is CUBLAS\_FILL\_MODE\_UPPER, upper triangle of A contains cholesky factor U and lower triangle of A is destroyed after potrsBatched.

Please visit <u>cuSOLVER Library Samples - potrfBatched</u> for a code example.

### API of potrsBatched

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolveDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored.

Parameter	Memory	In/out	Meaning
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of columns of matrix X and B.
Aarray	device	in/out	Array of pointers to <type> array of dimension lda * n with lda is not less than max(1,n). Aarray[i] is either lower cholesky factor L or upper Cholesky factor U.</type>
lda	host	input	Leading dimension of two-dimensional array used to store each matrix Aarray[i].
Barray	device	in/out	Array of pointers to <type> array of dimension ldb * nrhs. ldb is not less than max(1,n). As an input, Barray[i] is right hand side matrix. As an output, Barray[i] is the solution matrix.</type>
ldb	host	input	Leading dimension of two-dimensional array used to store each matrix Barray[i].
info	device	output	<pre>If info = 0, all parameters are correct. if info = -i, the i-th parameter is wrong (not counting handle).</pre>
batchSize	host	input	Number of pointers in Aarray.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0, nrhs&lt;0, lda<max(1,n), batchsize<0).<="" ldb<max(1,n)="" or="" pre=""></max(1,n),></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3. Dense Eigenvalue Solver Reference (legacy)

This chapter describes eigenvalue solver API of cuSolverDN, including bidiagonalization and SVD.

# 2.4.3.1. cusolverDn<t>gebrd()

These helper functions calculate the size of work buffers needed.

```
cusolverStatus_t
cusolverDnSgebrd_bufferSize(
    cusolverDnHandle_t handle,
    int m,
    int n,
    int *Lwork );
```

```
cusolverStatus t
cusolverDnDgebrd bufferSize(
   cusolverDnHandle t handle,
   int m,
   int n,
   int *Lwork );
cusolverStatus t
cusolverDnCgebrd bufferSize(
   cusolverDnHandle t handle,
   int m,
   int n,
   int *Lwork );
cusolverStatus t
cusolverDnZgebrd_bufferSize(
   cusolverDnHandle t handle,
   int m,
   int n,
 int *Lwork );
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSgebrd(cusolverDnHandle t handle,
           int m,
           int n,
           float *A,
           int lda,
           float *D,
           float *E,
           float *TAUQ,
           float *TAUP,
           float *Work,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnDgebrd(cusolverDnHandle_t handle,
           int m,
           int n,
           double *A,
           int lda,
           double *D,
           double *E,
           double *TAUQ,
           double *TAUP,
           double *Work,
           int Lwork,
           int *devInfo );
```

The C and Z data types are complex valued single and double precision, respectively.

```
int lda,
           float *D,
          float *E,
           cuComplex *TAUQ,
           cuComplex *TAUP,
           cuComplex *Work,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnZgebrd(cusolverDnHandle t handle,
          int m,
          int n,
          cuDoubleComplex *A,
           int lda,
           double *D,
           double *E,
           cuDoubleComplex *TAUQ,
           cuDoubleComplex *TAUP,
           cuDoubleComplex *Work,
           int Lwork,
           int *devInfo );
```

This function reduces a general  $m \times n$  matrix A to a real upper or lower bidiagonal form B by an orthogonal transformation:  $Q^{H*}A*P = B$ 

If  $m \ge n$ , B is upper bidiagonal; if m < n, B is lower bidiagonal.

The matrix Q and P are overwritten into matrix A in the following sense:

- if m>=n, the diagonal and the first superdiagonal are overwritten with the upper bidiagonal matrix B; the elements below the diagonal, with the array TAUQ, represent the orthogonal matrix Q as a product of elementary reflectors, and the elements above the first superdiagonal, with the array TAUP, represent the orthogonal matrix P as a product of elementary reflectors.
- ▶ if m<n, the diagonal and the first subdiagonal are overwritten with the lower bidiagonal matrix B; the elements below the first subdiagonal, with the array TAUQ, represent the orthogonal matrix Q as a product of elementary reflectors, and the elements above the diagonal, with the array TAUP, represent the orthogonal matrix P as a product of elementary reflectors.</p>

The user has to provide working space which is pointed by input parameter Work. The input parameter Lwork is size of the working space, and it is returned by gebrd\_bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

Remark: gebrd only supports m>=n.

### API of gebrd

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.

Parameter	Memory	In/out	Meaning
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,n).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
D	device	output	Real array of dimension min(m,n). The diagonal elements of the bidiagonal matrix B: D(i) = A(i,i).
E	device	output	Real array of dimension min (m, n). The off-diagonal elements of the bidiagonal matrix B: if m>=n, E(i) = A(i,i+1) for i = 1,2,,n-1; if m <n, e(i)="A(i&lt;br">+1,i) for i = 1,2,,m-1.</n,>
TAUQ	device	output	<type> array of dimension min(m,n). The scalar factors of the elementary reflectors which represent the orthogonal matrix Q.</type>
TAUP	device	output	<type> array of dimension min(m,n). The scalar factors of the elementary reflectors which represent the orthogonal matrix P.</type>
Work	device	in/out	Working space, <type> array of size Lwork.</type>
Lwork	host	input	Size of Work, returned by gebrd_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0, or lda<max(1,m)).< pre=""></max(1,m)).<></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.2. cusolverDn<t>orgbr()

These helper functions calculate the size of work buffers needed.

```
cusolverStatus_t
cusolverDnSorgbr_bufferSize(
    cusolverDnHandle_t handle,
    cublasSideMode_t side,
```

```
int m,
   int n,
   int k,
   const float *A,
   int lda,
   const float *tau,
   int *lwork);
cusolverStatus t
cusolverDnDorgbr bufferSize(
   cusolverDnHandle t handle,
   cublasSideMode t side,
   int m,
   int n,
   int k,
   const double *A,
   int lda,
   const double *tau,
   int *lwork);
cusolverStatus t
cusolverDnCungbr_bufferSize(
   cusolverDnHandle_t handle,
   cublasSideMode_t side,
   int m,
   int n,
   int k,
   const cuComplex *A,
   int lda,
   const cuComplex *tau,
   int *lwork);
cusolverStatus t
cusolverDnZungbr_bufferSize(
   cusolverDnHandle_t handle,
   cublasSideMode_t_side,
   int m,
   int n,
   int k,
   const cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
    int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus_t
cusolverDnSorgbr(
    cusolverDnHandle_t handle,
    cublasSideMode_t side,
    int m,
    int n,
    int k,
    float *A,
    int lda,
    const float *tau,
    float *work,
    int lwork,
    int lwork,
    int *devInfo);
```

```
cusolverStatus_t
cusolverDnDorgbr(
    cusolverDnHandle_t handle,
    cublasSideMode_t side,
    int m,
    int n,
    int k,
    double *A,
    int lda,
    const double *tau,
    double *work,
    int lwork,
    int lwork,
    int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCungbr(
    cusolverDnHandle t handle,
   cublasSideMode t side,
   int m,
   int n,
   int k,
   cuComplex *A,
   int lda,
   const cuComplex *tau,
   cuComplex *work,
   int lwork,
    int *devInfo);
cusolverStatus t
cusolverDnZungbr(
    cusolverDnHandle t handle,
   cublasSideMode t side,
   int m,
   int n,
   int k,
   cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
   cuDoubleComplex *work,
   int lwork,
   int *devInfo);
```

This function generates one of the unitary matrices Q or P\*\*H determined by gebra when reducing a matrix A to bidiagonal form:  $Q^{H*}A*P=B$ 

Q and P\*\*H are defined as products of elementary reflectors H(i) or G(i) respectively.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by orgbr bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

#### API of orgbr

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
side	host	input	<pre>If side = CUBLAS_SIDE_LEFT, generate Q. if side = CUBLAS_SIDE_RIGHT, generate P**T.</pre>
m	host	input	Number of rows of matrix $Q$ or $P^{**T}$ .
n	host	input	<pre>lf side = CUBLAS_SIDE_LEFT, m&gt;= n&gt;= min(m,k). if side = CUBLAS_SIDE_RIGHT, n&gt;= m&gt;= min(n,k).</pre>
k	host	input	<pre>If side = CUBLAS_SIDE_LEFT, the number of columns in the original m- by-k matrix reduced by gebrd. if side = CUBLAS_SIDE_RIGHT, the number of rows in the original k-by-n matrix reduced by gebrd.</pre>
A	device	in/out	<type> array of dimension lda * n On entry, the vectors which define the elementary reflectors, as returned by gebrd. On exit, the m-by-n matrix Q or P**T.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= max(1,m);
tau	device	output	<type> array of dimension min (m, k) if side is CUBLAS_SIDE_LEFT; of dimension min (n, k) if side is CUBLAS_SIDE_RIGHT; tau(i) must contain the scalar factor of the elementary reflector H(i) or G(i), which determines Q or P**T, as returned by gebrd in its array argument TAUQ or TAUP.</type>
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of working array work.
devInfo	device	output	<pre>If info = 0, the ormqr is successful. if info = -i, the i-th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	the operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	the library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	invalid parameters were passed (m, n<0 or wrong lda ).
CUSOLVER_STATUS_ARCH_MISMATCH	the device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	an internal operation failed.

# 2.4.3.3. cusolverDn<t>sytrd()

These helper functions calculate the size of work buffers needed.

```
cusolverStatus t
cusolverDnSsytrd bufferSize(
   cusolverDnHandle_t handle,
   cublasFillMode t uplo,
   int n,
   const float *A,
   int lda,
   const float *d,
   const float *e,
   const float *tau,
   int *lwork);
cusolverStatus t
cusolverDnDsytrd bufferSize(
   cusolverDnHandle t handle,
    cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   const double *d,
   const double *e,
   const double *tau,
   int *lwork);
cusolverStatus t
cusolverDnChetrd bufferSize(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   const float *d,
   const float *e,
   const cuComplex *tau,
   int *lwork);
cusolverStatus t
cusolverDnZhetrd bufferSize(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const double *d,
   const double *e,
   const cuDoubleComplex *tau,
   int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

cusolverStatus\_t cusolverDnSsytrd(

```
cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   float *A,
   int lda,
   float *d,
   float *e,
   float *tau,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDsytrd(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   double *A,
   int lda,
   double *d,
   double *e,
   double *tau,
   double *work,
   int lwork,
   int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnChetrd(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   cuComplex *A,
   int lda,
   float *d,
   float *e,
   cuComplex *tau,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t CUDENSEAPI cusolverDnZhetrd(
    cusolverDnHandle t handle,
    cublasFillMode t uplo,
   int n,
   cuDoubleComplex *A,
   int lda,
   double *d,
   double *e,
   cuDoubleComplex *tau,
   cuDoubleComplex *work,
   int lwork,
   int *devInfo);
```

This function reduces a general symmetric (Hermitian)  $n \times n$  matrix A to real symmetric tridiagonal form T by an orthogonal transformation:  $Q^{H*}A^*Q = T$ 

As an output, A contains T and householder reflection vectors. If uplo = CUBLAS\_FILL\_MODE\_UPPER, the diagonal and first superdiagonal of A are overwritten by the corresponding elements of the tridiagonal matrix T, and the elements above the first superdiagonal, with the array tau, represent the orthogonal matrix Q as a product of elementary reflectors; If uplo = CUBLAS\_FILL\_MODE\_LOWER, the diagonal and first subdiagonal of A are overwritten by the corresponding elements of the tridiagonal matrix T, and the elements below the first subdiagonal, with the array tau, represent the orthogonal matrix Q as a product of elementary reflectors.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by sytra bufferSize().

If output parameter devInfo = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.
n	host	input	Number of rows (columns) of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A, and the strictly lower triangular part of A is not referenced. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A, and the strictly upper triangular part of A is not referenced. On exit, A is overwritten by T and householder reflection vectors.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= max(1,n).
D	device	output	Real array of dimension n. The diagonal elements of the tridiagonal matrix T: D(i) = A(i,i).
E	device	output	Real array of dimension (n-1). The off-diagonal elements of the tridiagonal matrix T: if uplo = CUBLAS_FILL_MODE_UPPER, E(i) = A(i,i+1). if uplo = CUBLAS_FILL_MODE_LOWER E(i) = A(i +1,i).

### API of sytrd

Parameter	Memory	In/out	Meaning
tau	device	output	<type> array of dimension (n-1). The scalar factors of the elementary reflectors which represent the orthogonal matrix Q.</type>
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of work, returned by sytrd_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), is<br="" or="" uplo="">not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.4. cusolverDn<t>ormtr()

These helper functions calculate the size of work buffers needed.

```
cusolverStatus t
cusolverDnSormtr_bufferSize(
   cusolverDnHandle_t handle,
   cublasSideMode_t_side,
   cublasFillMode_t uplo,
   cublasOperation_t trans,
   int m,
   int n,
   const float *A,
   int lda,
   const float *tau,
   const float *C,
    int ldc,
   int *lwork);
cusolverStatus t
cusolverDnDormtr_bufferSize(
   cusolverDnHandle_t handle,
    cublasSideMode_t_side,
    cublasFillMode_t uplo,
    cublasOperation t trans,
   int m,
```

```
int n,
   const double *A,
   int lda,
   const double *tau,
   const double *C,
   int ldc,
   int *lwork);
cusolverStatus t
cusolverDnCunmtr bufferSize(
   cusolverDnHandle t handle,
    cublasSideMode t side,
   cublasFillMode t uplo,
   cublasOperation t trans,
   int m,
   int n,
   const cuComplex *A,
   int lda,
   const cuComplex *tau,
   const cuComplex *C,
   int ldc,
   int *lwork);
cusolverStatus t
cusolverDnZunmtr_bufferSize(
    cusolverDnHandle_t handle,
    cublasSideMode_t_side,
   cublasFillMode t uplo,
   cublasOperation t trans,
   int m,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
   const cuDoubleComplex *C,
   int ldc,
    int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSormtr(
    cusolverDnHandle t handle,
    cublasSideMode t side,
   cublasFillMode t uplo,
   cublasOperation t trans,
   int m,
   int n,
   float *A,
   int lda,
   float *tau,
   float *C,
   int ldc,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDormtr(
```

```
cusolverDnHandle_t handle,
cublasSideMode_t side,
cublasFillMode_t uplo,
cublasOperation_t trans,
int m,
int n,
double *A,
int lda,
double *tau,
double *C,
int ldc,
double *work,
int lwork,
int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCunmtr(
    cusolverDnHandle_t handle,
    cublasSideMode t side,
    cublasFillMode t uplo,
   cublasOperation t trans,
   int m,
   int n,
    cuComplex *A,
   int lda,
   cuComplex *tau,
   cuComplex *C,
   int ldc,
    cuComplex *work,
    int lwork,
    int *devInfo);
cusolverStatus t
cusolverDnZunmtr(
    cusolverDnHandle t handle,
    cublasSideMode_t side,
   cublasFillMode_t uplo,
   cublasOperation t trans,
   int m,
   int n,
   cuDoubleComplex *A,
   int lda,
   cuDoubleComplex *tau,
   cuDoubleComplex *C,
   int ldc,
    cuDoubleComplex *work,
   int lwork,
    int *devInfo);
```

This function overwrites m×n matrix c by

```
C = \begin{cases} op(Q) * C & \text{if side} == \text{CUBLAS_SIDE_LEFT} \\ C * op(Q) & \text{if side} == \text{CUBLAS_SIDE_RIGHT} \end{cases}
```

where Q is a unitary matrix formed by a sequence of elementary reflection vectors from sytrd.

The operation on Q is defined by

$$op(Q) = \begin{cases} Q & \text{if transa} == \text{CUBLAS_OP_N} \\ Q^T & \text{if transa} == \text{CUBLAS_OP_T} \\ Q^H & \text{if transa} == \text{CUBLAS_OP_C} \end{cases}$$

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by ormtr\_bufferSize().

If output parameter devInfo = -i (less than zero), the *i*-th parameter is wrong (not counting handle).

## API of ormtr

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
side	host	input	<pre>side = CUBLAS_SIDE_LEFT, apply Q or Q**T from the Left; side = CUBLAS_SIDE_RIGHT, apply Q or Q**T from the Right.</pre>
uplo	host	input	<pre>uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A contains elementary reflectors from sytrd. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A contains elementary reflectors from sytrd.</pre>
trans	host	input	Operation $op(Q)$ that is non- or (conj.) transpose.
m	host	input	Number of rows of matrix c.
n	host	input	Number of columns of matrix c.
A	device	in/out	<type> array of dimension lda * m if side = CUBLAS_SIDE_LEFT; lda * n if side = CUBLAS_SIDE_RIGHT. The matrix A from sytrd contains the elementary reflectors.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. if side is CUBLAS_SIDE_LEFT, lda >= max(1,m); if side is CUBLAS_SIDE_RIGHT, lda >= max(1,n).
tau	device	output	<type> array of dimension (m-1) if side is CUBLAS_SIDE_LEFT; of dimension (n-1) if side is CUBLAS_SIDE_RIGHT; The vector tau is from sytrd, S0 tau(i) is the scalar of i-th elementary reflection vector.</type>
С	device	in/out	<type> array of size ldc * n. On exit, c is overwritten by op (Q) *C or C*op (Q) .</type>
ldc	host	input	Leading dimension of two-dimensional array of matrix c. ldc >= max(1,m).

Parameter	Memory	In/out	Meaning
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of working array work.
devInfo	device	output	<pre>If devInfo = 0, the ormqr is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n<0 or wrong lda or ldc).
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.5. cusolverDn<t>orgtr()

These helper functions calculate the size of work buffers needed.

```
cusolverStatus t
cusolverDnSorgtr bufferSize(
    cusolverDnHandle_t handle,
    cublasFillMode_t_uplo,
   int n,
const float *A,
    int lda,
    const float *tau,
    int *lwork);
cusolverStatus t
cusolverDnDorgtr bufferSize(
    cusolverDnHandle_t handle,
    cublasFillMode_t uplo,
   int n,
const double *A,
    int lda,
    const double *tau,
    int *lwork);
cusolverStatus t
cusolverDnCungtr bufferSize(
    cusolverDnHandle t handle,
    cublasFillMode t uplo,
    int n,
    const cuComplex *A,
    int lda,
    const cuComplex *tau,
    int *lwork);
cusolverStatus t
cusolverDnZungtr bufferSize(
```

```
cusolverDnHandle_t handle,
cublasFillMode_t uplo,
int n,
const cuDoubleComplex *A,
int lda,
const cuDoubleComplex *tau,
int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSorgtr(
   cusolverDnHandle_t handle,
   cublasFillMode t uplo,
   int n,
   float *A,
   int lda,
   const float *tau,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDorgtr(
    cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   double *A,
   int lda,
   const double *tau,
   double *work,
   int lwork,
   int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCungtr(
   cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   cuComplex *A,
   int lda,
   const cuComplex *tau,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnZungtr(
    cusolverDnHandle t handle,
   cublasFillMode t uplo,
   int n,
   cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *tau,
   cuDoubleComplex *work,
```

int lwork,
int \*devInfo);

This function generates a unitary matrix Q which is defined as the product of n-1 elementary reflectors of order n, as returned by sytra:

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by orgtr\_bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle).

### API of orgtr

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	<pre>uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A contains elementary reflectors from sytrd. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A contains elementary reflectors from sytrd.</pre>
n	host	input	Number of rows (columns) of matrix g.
A	device	in/out	<type> array of dimension lda * n On entry, matrix A from sytrd contains the elementary reflectors. On exit, matrix A contains the n-by-n orthogonal matrix Q.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda >= max(1,n).
tau	device	output	<type> array of dimension (n-1) tau(i) is the scalar of i-th elementary reflection vector.</type>
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of working array work.
devInfo	device	output	<pre>If devInfo = 0, the orgtr is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).</pre>

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or wrong lda ).
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.6. cusolverDn<t>gesvd()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus t
cusolverDnSgesvd bufferSize(
   cusolverDnHandle_t handle,
   int m,
   int n,
   int *lwork );
cusolverStatus t
cusolverDnDgesvd bufferSize(
   cusolverDnHandle_t handle,
   int m,
   int n,
   int *lwork );
cusolverStatus t
cusolverDnCgesvd bufferSize(
   cusolverDnHandle t handle,
   int m,
   int n,
   int *lwork );
cusolverStatus t
cusolverDnZgesvd bufferSize(
   cusolverDnHandle t handle,
   int m,
    int n,
   int *lwork );
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSgesvd (
   cusolverDnHandle_t handle,
   signed char jobu,
signed char jobvt,
   int m,
    int n,
    float *A,
    int lda,
   float *S,
    float *U,
    int ldu,
    float *VT,
   int ldvt,
   float *work,
    int lwork,
    float *rwork,
    int *devInfo);
cusolverStatus t
cusolverDnDgesvd (
   cusolverDnHandle t handle,
   signed char jobu,
   signed char jobvt,
    int m,
    int n,
    double *A,
    int lda,
   double *S,
```

double \*U, int ldu, double \*VT, int ldvt, double \*work, int lwork, double \*rwork, int \*devInfo);

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCgesvd (
   cusolverDnHandle t handle,
   signed char jobu,
   signed char jobvt,
   int m,
   int n,
   cuComplex *A,
   int lda,
   float *S,
   cuComplex *U,
   int ldu,
   cuComplex *VT,
   int ldvt,
   cuComplex *work,
   int lwork,
   float *rwork,
   int *devInfo);
cusolverStatus t
cusolverDnZgesvd (
   cusolverDnHandle t handle,
   signed char jobu,
   signed char jobvt,
   int m,
   int n,
   cuDoubleComplex *A,
   int lda,
   double *S,
   cuDoubleComplex *U,
   int ldu,
   cuDoubleComplex *VT,
   int ldvt,
   cuDoubleComplex *work,
   int lwork,
   double *rwork,
   int *devInfo);
```

This function computes the singular value decomposition (SVD) of a  $m \times n$  matrix A and corresponding the left and/or right singular vectors. The SVD is written

$$A = U^* \Sigma^* V^H$$

where  $\Sigma$  is an m×n matrix which is zero except for its min (m, n) diagonal elements, U is an m×m unitary matrix, and V is an n×n unitary matrix. The diagonal elements of  $\Sigma$  are the singular values of A; they are real and non-negative, and are returned in descending order. The first min (m, n) columns of U and V are the left and right singular vectors of A.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by gesvd bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle). if bdsqr did not converge, devInfo specifies how many superdiagonals of an intermediate bidiagonal form did not converge to zero.

The rwork is real array of dimension (min(m,n)-1). If devInfo>0 and rwork is not nil, rwork contains the unconverged superdiagonal elements of an upper bidiagonal matrix. This is slightly different from LAPACK which puts unconverged superdiagonal elements in work if type is real; in rwork if type is complex. rwork can be a NULL pointer if the user does not want the information from supperdiagonal.

Please visit <u>cuSOLVER Library Samples - gesvd</u> for a code example.

Remark 1: gesvd only supports m>=n.

Remark 2: the routine returns  $V^H$  , not v.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobu	host	input	Specifies options for computing all or part of the matrix $v = A'$ : all m columns of U are returned in array U: = 'S': the first min(m,n) columns of U (the left singular vectors) are returned in the array U; = 'O': the first min(m,n) columns of U (the left singular vectors) are overwritten on the array A; = 'N': no columns of U (no left singular vectors) are computed.
jobvt	host	input	Specifies options for computing all or part of the matrix V**T: = 'A': all N rows of V**T are returned in the array VT; = 'S': the first min(m,n) rows of V**T (the right singular vectors) are returned in the array VT; = 'O': the first min(m,n) rows of V**T (the right singular vectors) are overwritten on the array A; = 'N': no rows of V**T (no right singular vectors) are computed.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.

### API of gesvd

Parameter	Memory	In/out	Meaning
S	device	output	Real array of dimension min(m,n). The singular values of A, sorted so that s(i) >= s(i+1).
υ	device	output	<type> array of dimension ldu * m with ldu is not less than max(1,m).U contains the m×m unitary matrix U.</type>
ldu	host	input	Leading dimension of two-dimensional array used to store matrix <b>v</b> .
VT	device	output	<type> array of dimension ldvt * n with ldvt is not less than max(1,n).VT contains the n×n unitary matrix V**T.</type>
ldvt	host	input	Leading dimension of two-dimensional array used to store matrix vt.
work	device	in/out	Working space, <type> array of size <pre>lwork.</pre></type>
lwork	host	input	Size of work, returned by gesvd_bufferSize.
rwork	device	input	Real array of dimension min(m,n)-1. It contains the unconverged superdiagonal elements of an upper bidiagonal matrix if devInfo > 0.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). If devInfo &gt; 0, devInfo indicates how many superdiagonals of an intermediate bidiagonal form did not converge to zero.</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m,n&lt;0 Or lda<max(1,m) ).<="" ldu<max(1,m)="" ldvt<max(1,n)="" or="" pre=""></max(1,m)></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.7. cusolverDnGesvd()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXgesvd() instead. The routine will be removed in the next major release.

```
cusolverStatus t cusolverDnGesvd bufferSize(
   cusolverDnHandle_t handle,
   cusolverDnParams t params,
   signed char jobu,
   signed char jobvt,
   int64_t m,
   int64 t n,
   cudaDataType dataTypeA,
   const void *A,
   int64 t lda,
   cudaDataType dataTypeS,
   const void *S,
   cudaDataType dataTypeU,
   const void *U,
   int64_t ldu,
   cudaDataType dataTypeVT,
   const void *VT,
   int64 t ldvt,
   cudaDataType computeType,
   size t *workspaceInBytes);
```

The routine below:

```
cusolverStatus t CUSOLVERAPI cusolverDnGesvd(
  cusolverDnHandle t handle,
   cusolverDnParams t params,
   signed char jobu,
   signed char jobvt,
   int64_t m,
   int64 t n,
   cudaDataType dataTypeA,
   void *A,
int64_t lda,
   cudaDataType dataTypeS,
   void *S,
   cudaDataType dataTypeU,
   void *U,
   int64 t ldu,
   cudaDataType dataTypeVT,
   void *VT,
   int64 t ldvt,
   cudaDataType computeType,
   void *pBuffer,
   size_t workspaceInBytes,
   int *info);
```

This function computes the singular value decomposition (SVD) of a  $m \times n$  matrix A and corresponding the left and/or right singular vectors. The SVD is written

 $A = U^* \pmb{\Sigma}^* V^H$ 

where  $\Sigma$  is an m×n matrix which is zero except for its min (m, n) diagonal elements, U is an m×m unitary matrix, and v is an n×n unitary matrix. The diagonal elements of  $\Sigma$  are the singular values of A; they are real and non-negative, and are returned in descending order. The first min (m, n) columns of U and v are the left and right singular vectors of A.

The user has to provide working space which is pointed by input parameter pBuffer. The input parameter workspaceInBytes is size in bytes of the working space, and it is returned by cusolverDnGesvd\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). if bdsgr did not converge, info specifies how many superdiagonals of an intermediate bidiagonal form did not converge to zero.

Currently, cusolverDnGesvd supports only the default algorithm.

## Table of algorithms supported by cusolverDnGesvd

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

Appendix G.5 provides a simple example of cusolverDnGesvd.

Remark 1: gesvd only supports m>=n.

Remark 2: the routine returns  $V^H$  , not v.

List of input arguments for cusolverDnGesvd\_bufferSize and cusolverDnGesvd:

## API of cusolverDnGesvd

Parameter	Memory	In/out	Meaning
handle	host	input	handle to the cuSolverDN library context.
params	host	input	structure with information collected by cusolverDnSetAdvOptions.
jobu	host	input	specifies options for computing all or part of the matrix $v = A'$ : all m columns of U are returned in array U: = 'S': the first min(m,n) columns of U (the left singular vectors) are returned in the array U; = 'O': the first min(m,n) columns of U (the left singular vectors) are overwritten on the array A; = 'N': no columns of U (no left singular vectors) are computed.
jobvt	host	input	specifies options for computing all or part of the matrix V**T: = 'A': all N rows of V**T are returned in the array VT; = 'S': the first min(m,n) rows of V**T (the right singular vectors) are returned in the array VT; = 'O': the first min(m,n) rows of V**T (the right singular vectors) are overwritten on the array A; = 'N': no rows of V**T (no right singular vectors) are computed.
m	host	input	number of rows of matrix A.
n	host	input	number of columns of matrix A.
dataTypeA	host	input	data type of array A.
A	device	in/out	array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.
lda	host	input	leading dimension of two-dimensional array used to store matrix A.
dataTypeS	host	input	data type of array s.

Parameter	Memory	In/out	Meaning
S	device	output	<pre>real array of dimension min(m,n). The singular values of A, sorted so that s(i) &gt;= s(i+1).</pre>
dataTypeU	host	input	data type of array U.
υ	device	output	array of dimension ldu * m with ldu is not less than max (1,m). U contains the m×m unitary matrix U.
ldu	host	input	leading dimension of two-dimensional array used to store matrix v.
dataTypeVT	host	input	data type of array VT.
VT	device	output	array of dimension $ldvt * n$ with $ldvt$ is not less than $max(1,n)$ . VT contains the $n \times n$ unitary matrix V**T.
ldvt	host	input	leading dimension of two-dimensional array used to store matrix vt.
computeType	host	input	data type of computation.
pBuffer	device	in/out	Working space. Array of type void of size workspaceInBytes bytes.
workspaceInBytes	host	input	Size in bytes of pBuffer, returned by cusolverDnGesvd_bufferSize.
info	device	output	<pre>if info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info &gt; 0, info indicates how many superdiagonals of an intermediate bidiagonal form did not converge to zero.</pre>

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeS is data type of the vector S and dataTypeU is data type of the matrix U, dataTypeVT is data type of the matrix VT, computeType is compute type of the operation. cusolverDnGesvd only supports the following four combinations.

## Valid combination of data type and compute type

DataTypeA	DataTypeS	DataTypeU	DataTypeVT	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SGESVD
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DGESVD
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CUDA_C_32F	CUDA_C_32F	CGESVD
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	CUDA_C_64F	CUDA_C_64F	ZGESVD

## **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	

CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m) ).<="" ldu<max(1,m)="" ldvt<max(1,n)="" or="" pre=""></max(1,m)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.8. cusolverDn<t>gesvdj()

```
cusolverStatus t
cusolverDnSgesvdj bufferSize(
    cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   int econ,
   int m,
   int n,
   const float *A,
   int lda,
   const float *S,
   const float *U,
   int ldu,
   const float *V,
   int ldv,
   int *lwork,
    gesvdjInfo_t params);
cusolverStatus t
cusolverDnDgesvdj bufferSize(
   cusolverDnHandle_t handle,
   cusolverEigMode t jobz,
   int econ,
   int m,
   int n,
   const double *A,
   int lda,
   const double *S,
   const double *U,
   int ldu,
   const double *V,
   int ldv,
   int *lwork,
   gesvdjInfo t params);
cusolverStatus t
cusolverDnCgesvdj bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int econ,
   int m,
   int n,
   const cuComplex *A,
   int lda,
   const float *S,
   const cuComplex *U,
   int ldu,
   const cuComplex *V,
   int ldv,
  int *lwork,
```

```
gesvdjInfo t params);
cusolverStatus t
cusolverDnZgesvdj bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int econ,
   int m,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const double *S,
   const cuDoubleComplex *U,
   int ldu,
   const cuDoubleComplex *V,
   int ldv,
   int *lwork,
    gesvdjInfo t params);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSgesvdj(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int econ,
   int m,
   int n,
   float *A,
   int lda,
   float *S,
   float *U,
   int ldu,
   float *V,
   int ldv,
   float *work,
   int lwork,
   int *info,
    gesvdjInfo_t params);
cusolverStatus t
cusolverDnDgesvdj(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int econ,
   int m,
   int n,
   double *A,
   int lda,
   double *S,
   double *U,
   int ldu,
   double *V,
   int ldv,
   double *work,
   int lwork,
   int *info,
  gesvdjInfo t params);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCgesvdj(
   cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   int econ,
   int m,
   int n,
   cuComplex *A,
   int lda,
   float *S,
   cuComplex *U,
   int ldu,
   cuComplex *V,
   int ldv,
   cuComplex *work,
   int lwork,
   int *info,
    gesvdjInfo t params);
cusolverStatus t
cusolverDnZgesvdj(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int econ,
   int m,
   int n,
   cuDoubleComplex *A,
   int lda,
   double *S,
   cuDoubleComplex *U,
   int ldu,
   cuDoubleComplex *V,
   int ldv,
   cuDoubleComplex *work,
   int lwork,
   int *info,
    gesvdjInfo_t params);
```

This function computes the singular value decomposition (SVD) of a  $m \times n$  matrix A and corresponding the left and/or right singular vectors. The SVD is written:

#### $A = U^* \Sigma^* V^H$

where  $\Sigma$  is an m×n matrix which is zero except for its min (m, n) diagonal elements, U is an m×m unitary matrix, and v is an n×n unitary matrix. The diagonal elements of  $\Sigma$  are the singular values of A; they are real and non-negative, and are returned in descending order. The first min (m, n) columns of U and v are the left and right singular vectors of A.

gesvdj has the same functionality as gesvd. The difference is that gesvd uses QR algorithm and gesvdj uses Jacobi method. The parallelism of Jacobi method gives GPU better

performance on small and medium size matrices. Moreover the user can configure gesvdj to perform approximation up to certain accuracy.

gesvdj iteratively generates a sequence of unitary matrices to transform matrix A to the following form

$$U^H * A * V = S + E$$

where s is diagonal and diagonal of E is zero.

During the iterations, the Frobenius norm of E decreases monotonically. As E goes down to zero, s is the set of singular values. In practice, Jacobi method stops if

 $||\mathbf{E}||_{F} \leq eps * ||\mathbf{A}||_{F}$ 

where eps is given tolerance.

gesvdj has two parameters to control the accuracy. First parameter is tolerance (eps). The default value is machine accuracy but The user can use function cusolverDnXgesvdjSetTolerance to set a priori tolerance. The second parameter is maximum number of sweeps which controls number of iterations of Jacobi method. The default value is 100 but the user can use function cusolverDnXgesvdjSetMaxSweeps to set a proper bound. The experimentis show 15 sweeps are good enough to converge to machine accuracy. gesvdj stops either tolerance is met or maximum number of sweeps is met.

Jacobi method has quadratic convergence, so the accuracy is not proportional to number of sweeps. To guarantee certain accuracy, the user should configure tolerance only.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is the size of the working space, and it is returned by gesvdj\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = min (m, n) +1, gesvdj does not converge under given tolerance and maximum sweeps.

If the user sets an improper tolerance, gesvdj may not converge. For example, tolerance should not be smaller than machine accuracy.

Please visit <u>cuSOLVER Library Samples - gesvdj</u> for a code example.

Remark 1: gesvdj supports any combination of m and n.

Remark 2: the routine returns v, not  $V^H$  . This is different from <code>gesvd</code>.

#### API of gesvdj

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute singular value only or singular vectors as well: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute singular values only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute singular values and singular vectors.

Parameter	Memory	In/out	Meaning
econ	host	input	econ = 1 for economy size for U and V.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
S	device	output	Real array of dimension min(m,n). The singular values of A, sorted so that S(i) >= S(i+1).
U	device	output	<type> array of dimension ldu * m if econ is zero. If econ is nonzero, the dimension is ldu * min(m,n). U contains the left singular vectors.</type>
ldu	host	input	Leading dimension of two-dimensional array used to store matrix U. ldu is not less than max (1, m).
V	device	output	<type> array of dimension ldv * n if econ is zero. If econ is nonzero, the dimension is ldv * min(m,n). V contains the right singular vectors.</type>
ldv	host	input	Leading dimension of two-dimensional array used to store matrix V. ldv is not less than max (1, n).
work	device	in/out	<type> array of size lwork, working space.</type>
lwork	host	input	Size of work, returned by gesvdj_bufferSize.
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info = min (m, n) +1, gesvdj dose not converge under given tolerance and maximum sweeps.</pre>
params	host	in/out	Structure filled with parameters of Jacobi algorithm and results of gesvdj.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m) is="" jobz="" ldu<max(1,m)="" ldv<max(1,n)="" not<="" or="" pre=""></max(1,m)></pre>

	CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR ).
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.9. cusolverDn<t>gesvdjBatched()

```
cusolverStatus t
cusolverDnSgesvdjBatched bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int m,
   int n,
   const float *A,
   int lda,
   const float *S,
   const float *U,
   int ldu,
   const float *V,
   int ldv,
   int *lwork,
    gesvdjInfo t params,
    int batchSize);
cusolverStatus t
cusolverDnDgesvdjBatched bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int m,
   int n,
   const double *A,
   int lda,
   const double *S,
   const double *U,
   int ldu,
   const double *V,
   int ldv,
   int *lwork,
   gesvdjInfo t params,
    int batchSize);
cusolverStatus t
cusolverDnCgesvdjBatched bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int m,
   int n,
   const cuComplex *A,
   int lda,
   const float *S,
   const cuComplex *U,
   int ldu,
   const cuComplex *V,
   int ldv,
   int *lwork,
  gesvdjInfo t params,
```

```
int batchSize);
cusolverStatus t
cusolverDnZgesvdjBatched bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int m,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const double *S,
   const cuDoubleComplex *U,
   int ldu,
   const cuDoubleComplex *V,
   int ldv,
   int *lwork,
   gesvdjInfo t params,
   int batchSize);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSgesvdjBatched(
    cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   int m,
   int n,
   float *A,
   int lda,
   float *S,
   float *U,
   int ldu,
   float *V,
   int ldv,
   float *work,
   int lwork,
   int *info,
    gesvdjInfo_t params,
    int batchSize);
cusolverStatus t
cusolverDnDgesvdjBatched(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int m,
   int n,
   double *A,
   int lda,
   double *S,
   double *U,
   int ldu,
   double *V,
   int ldv,
   double *work,
   int lwork,
   int *info,
    gesvdjInfo t params,
   int batchSize);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCgesvdjBatched(
   cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   int m,
   int n,
   cuComplex *A,
   int lda,
   float *S,
   cuComplex *U,
   int ldu,
   cuComplex *V,
   int ldv,
   cuComplex *work,
   int lwork,
   int *info,
    gesvdjInfo t params,
   int batchSize);
cusolverStatus t
cusolverDnZgesvdjBatched(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int m,
   int n,
    cuDoubleComplex *A,
   int lda,
   double *S,
   cuDoubleComplex *U,
   int ldu,
   cuDoubleComplex *V,
   int ldv,
   cuDoubleComplex *work,
   int lwork,
   int *info,
   gesvdjInfo_t params,
   int batchSize);
```

This function computes singular values and singular vectors of a squence of general  $\tt m \times \tt n$  matrices

$$A_j = U_j^* \boldsymbol{\Sigma}_j^* \boldsymbol{V}_j^H$$

where  $\Sigma_j$  is a real m×n diagonal matrix which is zero except for its min (m, n) diagonal elements.  $U_j$  (left singular vectors) is a m×m unitary matrix and  $V_j$  (right singular vectors) is a n×n unitary matrix. The diagonal elements of  $\Sigma_j$  are the singular values of  $A_j$  in either descending order or non-sorting order.

gesvdjBatched performs gesvdj on each matrix. It requires that all matrices are of the same size m, n no greater than 32 and are packed in contiguous way,

$$A = (A0 A1 \cdots)$$

Each matrix is column-major with leading dimension 1da, so the formula for random access is  $A_k(\mathbf{i},\mathbf{j}) = \mathbf{A}[\mathbf{i} + \mathbf{l}d\mathbf{a}^*\mathbf{j} + \mathbf{l}d\mathbf{a}^*\mathbf{n}^*\mathbf{k}]$ .

The parameter s also contains singular values of each matrix in contiguous way,

$$S = (SO S1 \cdots)$$

The formula for random access of s is  $S_k(j) = S[j + \min(m,n)*k]$ .

Except for tolerance and maximum sweeps, gesvdjBatched can either sort the singular values in descending order (default) or chose as-is (without sorting) by the function cusolverDnXgesvdjSetSortEig. If the user packs several tiny matrices into diagonal blocks of one matrix, non-sorting option can separate singular values of those tiny matrices.

gesvdjBatched cannot report residual and executed sweeps by function cusolverDnXgesvdjGetResidual and cusolverDnXgesvdjGetSweeps. Any call of the above two returns CUSOLVER\_STATUS\_NOT\_SUPPORTED. The user needs to compute residual explicitly.

The user has to provide working space pointed by input parameter work. The input parameter lwork is the size of the working space, and it is returned by gesvdjBatched\_bufferSize().

The output parameter info is an integer array of size batchSize. If the function returns CUSOLVER\_STATUS\_INVALID\_VALUE, the first element info[0] = -i (less than zero) indicates i-th parameter is wrong (not counting handle). Otherwise, if info[i] = min (m, n) +1, gesvdjBatched does not converge on i-th matrix under given tolerance and maximum sweeps.

Please visit <u>cuSOLVER Library Samples - gesvdjBatched</u> for a code example.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute singular value only or singular vectors as well: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute singular values only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute singular values and singular vectors.
m	host	input	Number of rows of matrix Aj.m is no greater than 32.
n	host	input	Number of columns of matrix Aj. n is no greater than 32.
A	device	in/out	<type> array of dimension lda * n * batchSize with lda is not less than max(1,n). on Exit: the contents of Aj are destroyed.</type>
lda	host	input	Lading dimension of two-dimensional array used to store matrix Aj.
S	device	output	Areal array of dimension min(m,n) *batchSize. It stores the

### API of syevjBatched

Parameter	Memory	In/out	Meaning
			singular values of Aj in descending order or non-sorting order.
U	device	output	<type> array of dimension ldu * m * batchSize.Uj contains the left singular vectors of Aj.</type>
ldu	host	input	Leading dimension of two-dimensional array used to store matrix Uj. ldu is not less than max (1,m).
V	device	output	<type> array of dimension ldv * n * batchSize.Vj contains the right singular vectors of Aj.</type>
ldv	host	input	Leading dimension of two-dimensional array used to store matrix vj. ldv is not less than max (1, n).
work	device	in/out	<type> array of size lwork, working space.</type>
lwork	host	input	Size of work, returned by gesvdjBatched_bufferSize.
info	device	output	An integer array of dimension batchSize. If CUSOLVER_STATUS_INVALID_VALUE is returned, info[0] = -i (less than zero) indicates i-th parameter is wrong (not counting handle). Otherwise, if info[i] = 0, the operation is successful. if info[i] = min(m, n) +1, gesvdjBatched dose not converge on i-th matrix under given tolerance and maximum sweeps.
params	host	in/out	Structure filled with parameters of Jacobi algorithm.
batchSize	host	input	Number of matrices.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m) ).<="" batchsize<0="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" jobz="" ldu<max(1,m)="" ldv<max(1,n)="" not="" or="" pre=""></max(1,m)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.10. cusolverDn<t>gesvdaStridedBatched()

```
cusolverStatus t
cusolverDnSgesvdaStridedBatched bufferSize(
   cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   int rank,
   int m,
   int n,
   const float *A,
   int lda,
   long long int strideA,
   const float *S,
   long long int strideS,
   const float *U,
    int ldu,
   long long int strideU,
   const float *V,
    int ldv,
   long long int strideV,
    int *lwork,
   int batchSize);
cusolverStatus t
cusolverDnDgesvdaStridedBatched_bufferSize(
    cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   int rank,
   int m,
   int n,
   const double *A,
   int lda,
   long long int strideA,
   const double *S,
   long long int strideS,
   const double *U,
   int ldu,
   long long int strideU,
   const double *V,
   int ldv,
   long long int strideV,
   int *lwork,
    int batchSize);
cusolverStatus t
cusolverDnCgesvdaStridedBatched bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int rank,
   int m,
   int n,
   const cuComplex *A,
   int lda,
   long long int strideA,
  const float *S,
```

```
long long int strideS,
   const cuComplex *U,
   int ldu,
   long long int strideU,
   const cuComplex *V,
   int ldv,
   long long int strideV,
   int *lwork,
   int batchSize);
cusolverStatus t
cusolverDnZgesvdaStridedBatched bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int rank,
   int m,
   int n,
   const cuDoubleComplex *A,
   int lda,
   long long int strideA,
   const double *S,
   long long int strideS,
   const cuDoubleComplex *U,
   int ldu,
   long long int strideU,
   const cuDoubleComplex *V,
   int ldv,
   long long int strideV,
   int *lwork,
    int batchSize);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSgesvdaStridedBatched(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int rank,
   int m,
   int n,
   const float *A,
   int lda,
   long long int strideA,
   float *S,
   long long int strideS,
   float *U,
   int ldu,
   long long int strideU,
   float *V,
   int ldv,
   long long int strideV,
   float *work,
   int lwork,
   int *info,
    double *h R nrmF,
   int batchSize);
```

```
cusolverStatus_t
```

```
cusolverDnDgesvdaStridedBatched(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   int rank,
   int m,
   int n,
   const double *A,
   int lda,
   long long int strideA,
   double *S,
   long long int strideS,
   double *U,
   int ldu,
   long long int strideU,
   double *V,
   int ldv,
   long long int strideV,
   double *work,
   int lwork,
   int *info,
   double *h_R_nrmF,
    int batchSize);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCgesvdaStridedBatched(
    cusolverDnHandle t handle,
    cusolverEigMode_t jobz,
   int rank,
   int m,
   int n,
   const cuComplex *A,
   int lda,
   long long int strideA,
   float *S,
   long long int strideS,
   cuComplex *U,
   int ldu,
   long long int strideU,
   cuComplex *V,
   int ldv,
   long long int strideV,
   cuComplex *work,
   int lwork,
   int *info,
    double *h R nrmF,
    int batchSize);
cusolverStatus t
cusolverDnZgesvdaStridedBatched(
    cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   int rank,
   int m,
   int n,
   const cuDoubleComplex *A,
  int lda,
```

long long int strideA, double \*S, long long int strideS, cuDoubleComplex \*U, int ldu, long long int strideU, cuDoubleComplex \*V, int ldv, long long int strideV, cuDoubleComplex \*work, int lwork, int lwork, int \*info, double \*h\_R\_nrmF, int batchSize);

This function gesvda (a stands for approximate) approximates the singular value decomposition of a tall skinny  $m \times n$  matrix A and corresponding the left and right singular vectors. The economy form of SVD is written by

 $A = U^* \Sigma^* V^H$ 

where  $\Sigma$  is an  $n \times n$  matrix. U is an  $m \times n$  unitary matrix, and V is an  $n \times n$  unitary matrix. The diagonal elements of  $\Sigma$  are the singular values of A; they are real and non-negative, and are returned in descending order. U and V are the left and right singular vectors of A.

gesvda computes eigenvalues of  $A^*T^*A$  to approximate singular values and singular vectors. It generates matrices u and v and transforms the matrix A to the following form

$$U^{H} * A * V = S + E$$

where s is diagonal and E depends on rounding errors. To certain conditions, v, v and s approximate singular values and singular vectors up to machine zero of single precision. In general, v is unitary, s is more accurate than v. If singular value is far from zero, then left singular vector v is accurate. In other words, the accuracy of singular values and left singular vectors depend on the distance between singular value and zero.

The input parameter rank decides the number of singualr values and singular vectors are computed in parameter s, v and v.

The output parameter h RnrmF computes Frobenius norm of residual.

$$A - U * S * V^H$$

if the parameter rank is equal n. Otherwise, h\_RnrmF reports

$$||U * S * V^{H}|| - ||S||$$

in Frobenius norm sense, that is, how far  $\upsilon$  is from unitary.

gesvdaStridedBatched performs gesvda on each matrix. It requires that all matrices are of the same size m, n and are packed in a contiguous way,

$$A = (A0 \quad A1 \quad \cdots)$$

Each matrix is column-major with leading dimension lda, so the formula for random access is  $A_k(\mathbf{i},\mathbf{j}) = A[\mathbf{i} + \mathbf{lda^*j} + \mathbf{stride}A^*\mathbf{k}]$ . Similarly, the formula for random access of s is  $S_k(\mathbf{j}) = S[\mathbf{j} + \mathbf{stride}S^*\mathbf{k}]$ , the formula for random access of  $\mathbf{U}$  is  $U_k(\mathbf{i},\mathbf{j}) = U[\mathbf{i} + \mathbf{ldu^*j} + \mathbf{stride}U^*\mathbf{k}]$  and the formula for random access of v is  $V_k(\mathbf{i},\mathbf{j}) = V[\mathbf{i} + \mathbf{ldv^*j} + \mathbf{stride}V^*\mathbf{k}]$ .

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is the size of the working space, and it is returned by gesvdaStridedBatched\_bufferSize().

The output parameter info is an integer array of size batchSize. If the function returns CUSOLVER\_STATUS\_INVALID\_VALUE, the first element info[0] = -i (less than zero) indicates i-th parameter is wrong (not counting handle). Otherwise, if info[i] = min (m, n) +1, gesvdaStridedBatched does not converge on i-th matrix under given tolerance.

Please visit <u>cuSOLVER Library Samples - gesvdaStridedBatched</u> for a code example.

Remark 1: the routine returns v, not  $V^H$ . This is different from gesvd.

Remark 2: if the user is confident on the accuracy of singular values and singular vectors, for example, certain conditions hold (required singular value is far from zero), then the performance can be improved by passing a null pointer to h\_RnrmF, i.e. no computation of residual norm.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute singular value only or singular vectors as well: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute singular values only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute singular values and singular vectors.
rank	host	input	Number of singular values (from largest to smallest).
m	host	input	Number of rows of matrix Aj.
n	host	input	Number of columns of matrix Aj.
A	device	input	<type> array of dimension strideA * batchSize with lda is not less than max(1,m).Aj is of dimension m * n.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix Aj.
strideA	host	input	Value of type long long int that gives the address offset between A[i] and A[i +1]. strideA is not less than lda*n.
S	device	output	A real array of dimension strideS*batchSize. It stores the

## API of gesvda

Parameter	Memory	In/out	Meaning
			singular values of Aj in descending order. Sj is of dimension rank * 1
strideS	host	input	Value of type long long int that gives the address offset between <i>s</i> [i] and <i>s</i> [i +1]. strideS is not less than rank.
υ	device	output	<type> array of dimension strideU * batchSize.Uj contains the left singular vectors of Aj.Uj is of dimension m * rank.</type>
ldu	host	input	Leading dimension of two-dimensional array used to store matrix Uj. ldu is not less than max(1,m).
strideU	host	input	Value of type long long int that gives the address offset between U[i] and U[i +1]. strideU is not less than ldu*rank.
V	device	output	<type> array of dimension strideV * batchSize. Vj contains the right singular vectors of Aj. Vj is of dimension n * rank.</type>
ldv	host	input	Leading dimension of two-dimensional array used to store matrix $v_j$ . $ldv$ is not less than $max(1, n)$ .
strideV	host	input	Value of type long long int that gives the address offset between v[i] and v[i +1]. stridev is not less than ldv*rank.
work	device	in/out	<type> array of size lwork, working space.</type>
lwork	host	input	Size of work, returned by gesvdaStridedBatched_bufferSize.
info	device	output	An integer array of dimension batchSize. If CUSOLVER_STATUS_INVALID_VALUE is returned, info[0] = -i (less than zero) indicates i-th parameter is wrong (not counting handle). Otherwise, if info[i] = 0, the operation is successful. if info[i] = min(m,n)+1, gesvdaStridedBatched dose not converge on i-th matrix.
h_RnrmF	host	output	<double> array of size batchSize. h_RnrmF[i] is norm of residual of i-th matrix.</double>
batchSize	host	input	Number of matrices. batchSize is not less than 1.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
-------------------------	---------------------------------------

CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 Or lda<max(1,m) ).<="" batchsize<1="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector="" is="" jobz="" ldu<max(1,m)="" ldv<max(1,n)="" not="" or="" pre="" stridea<lda*n="" strides<rank="" strideu<ldu*rank="" stridev<ldv*rank=""></max(1,m)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.11. cusolverDn<t>syevd()

```
cusolverStatus t
cusolverDnSsyevd_bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
const float *A,
   int lda,
   const float *W,
    int *lwork);
cusolverStatus t
cusolverDnDsyevd bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
    const double *W,
   int *lwork);
cusolverStatus t
cusolverDnCheevd bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   const float *W,
   int *lwork);
cusolverStatus t
cusolverDnZheevd_bufferSize(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const double *W,
  int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSsyevd(
    cusolverDnHandle_t handle,
    cusolverEigMode_t jobz,
   cublasFillMode_t uplo,
   int n,
    float *A,
   int lda,
   float *W,
    float *work,
    int lwork,
    int *devInfo);
cusolverStatus t
cusolverDnDsyevd(
    cusolverDnHandle_t handle,
    cusolverEigMode_t jobz,
    cublasFillMode t uplo,
    int n,
    double *A,
    int lda,
   double *W,
    double *work,
    int lwork,
    int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCheevd(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   cuComplex *A,
   int lda,
   float *W,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnZheevd(
    cusolverDnHandle t handle,
    cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   cuDoubleComplex *A,
   int lda,
   double *W,
   cuDoubleComplex *work,
   int lwork,
   int *devInfo);
```

This function computes eigenvalues and eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A. The standard symmetric eigenvalue problem is

$$A^*V = V^*\Lambda$$

where  $\Lambda$  is a real  $n \times n$  diagonal matrix. v is an  $n \times n$  unitary matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by syevd bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle). If devInfo = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Please visit <u>cuSOLVER Library Samples - syevd</u> for a code example.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
uplo	host	input	Specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.
n	host	input	Number of rows (or columns) of matrix A.
Α	device	in/out	<type> array of dimension lda * n with lda is not less than max (1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and devInfo = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.

Parameter	Memory	In/out	Meaning
W	device	output	A real array of dimension n. The eigenvalue values of A, in ascending order ie, sorted so that $W(i) <= W(i+1)$ .
work	device	in/out	Working space, <type> array of size lwork.</type>
Lwork	host	input	Size of work, returned by syevd_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). if devInfo = i (&gt; 0), devInfo indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero;</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.12. cusolverDnSyevd()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXsyevd() instead. The routine will be removed in the next major release.

```
cusolverStatus_t
cusolverDnSyevd_bufferSize(
cusolverDnHandle_t handle,
cusolverParams_t params,
cusolverEigMode_t jobz,
cublasFillMode_t uplo,
int n,
cudaDataType dataTypeA,
const void *A,
int64_t lda,
cudaDataType dataTypeW,
const void *W,
cudaDataType computeType,
size_t *workspaceInBytes);
```

The routine bellow

```
cusolverStatus t
cusolverDnSyevd(
cusolverDnHandle_t handle,
cusolverParams t params,
cusolverEigMode t jobz,
cublasFillMode t uplo,
int n,
cudaDataType dataTypeA,
const void *A,
int64 t lda,
cudaDataType dataTypeW,
const void *W,
cudaDataType computeType,
void *pBuffer,
size t workspaceInBytes,
int <sup>*</sup>info);
```

computes eigenvalues and eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A using the generic API interface. The standard symmetric eigenvalue problem is

#### $A^*V\!=\!V^*\!\Lambda$

where  $\Lambda$  is a real  $n \times n$  diagonal matrix. v is an  $n \times n$  unitary matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

The user has to provide working space which is pointed by input parameter pBuffer. The input parameter workspaceInBytes is size in bytes of the working space, and it is returned by cusolverDnSyevd bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

if jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Currently, cusolverDnSyevd supports only the default algorithm.

### Table of algorithms supported by cusolverDnSyevd

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

List of input arguments for cusolverDnSyevd bufferSize and cusolverDnSyevd:

#### API of cusolverDnSyevd

parameter	Memory	In/out	Meaning
handle	host	input	handle to the cuSolverDN library context.
params	host	input	structure with information collected by cusolverDnSetAdvOptions.
jobz	host	input	<pre>specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.</pre>

uplo	host	input	<pre>specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.</pre>
n	host	input	number of rows (or columns) of matrix A.
dataTypeA	host	in	data type of array A.
Α	device	in/out	array of dimension lda * n with lda is not less than max (1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.
lda	host	input	leading dimension of two-dimensional array used to store matrix A.
dataTypeW	host	in	data type of array w.
W	device	output	a real array of dimension n. The eigenvalue values of A, in ascending order ie, sorted so that $W(i) <= W(i+1)$ .
computeType	host	in	data type of computation.
pBuffer	device	in/out	Working space. Array of type void of size workspaceInBytes bytes.
workspaceInBytes	host	input	Size in bytes of pBuffer, returned by cusolverDnSyevd_bufferSize.
info	device	output	<pre>if info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info = i (&gt; 0), info indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero;</pre>

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeW is data type of the matrix W and computeType is compute type of the operation. cusolverDnSyevd only supports the following four combinations.

#### Valid combination of data type and compute type

DataTypeA	DataTypeW	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SSYEVD
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DSYEVD

CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CHEEVD
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	ZHEEVD

CUSOLVER_STATUS_SUCCESS	the operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	the library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	invalid parameters were passed (n<0, or lda <max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_ARCH_MISMATCH	the device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	an internal operation failed.

# 2.4.3.13. cusolverDn<t>syevdx()

```
cusolverStatus t
cusolverDnSsyevdx bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode_t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
   const float *A,
   int lda,
   float vl,
   float vu,
   int il,
   int iu,
   int *h meig,
   const float *W,
   int *lwork);
cusolverStatus t
cusolverDnDsyevdx bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode_t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   double vl,
   double vu,
   int il,
   int iu,
   int *h meig,
   const double *W,
   int *lwork);
```

```
cusolverStatus t
cusolverDnCheevdx bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   float vl,
   float vu,
   int il,
   int iu,
   int *h meig,
   const float *W,
   int *lwork);
cusolverStatus t
cusolverDnZheevdx bufferSize(
   cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   cusolverEigRange_t range,
   cublasFillMode_t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
   double vl,
   double vu,
   int il,
   int iu,
   int *h meig,
   const double *W,
    int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSsyevdx(
   cusolverDnHandle t handle,
   cusolverEigMode_t jobz,
   cusolverEigRange_t range,
   cublasFillMode t uplo,
   int n,
   float *A,
   int lda,
   float vl,
   float vu,
   int il,
   int iu,
   int *h_meig,
   float *W,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDsyevdx(
   cusolverDnHandle t handle,
cusolverEigMode t jobz,
```

```
cusolverEigRange_t range,
cublasFillMode_t uplo,
int n,
double *A,
int lda,
double vl,
double vu,
int il,
int iu,
int *h_meig,
double *W,
double *work,
int lwork,
int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCheevdx(
    cusolverDnHandle t handle,
    cusolverEigMode_t jobz,
    cusolverEigRange t range,
    cublasFillMode t uplo,
    int n,
    cuComplex *A,
    int lda,
    float vl,
   float vu,
   int il,
    int iu,
    int *h meig,
    float \overline{*}W,
    cuComplex *work,
    int lwork,
    int *devInfo);
cusolverStatus t
cusolverDnZheevdx(
    cusolverDnHandle t handle,
    cusolverEigMode_t jobz,
    cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
    cuDoubleComplex *A,
   int lda,
   double vl,
   double vu,
   int il,
   int iu,
    int *h meig,
   double *W,
    cuDoubleComplex *work,
    int lwork,
    int *devInfo);
```

This function computes all or selection of the eigenvalues and optionally eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A. The standard symmetric eigenvalue problem is:

#### $A^*V = V^*\Lambda$

where  $\Lambda$  is a real n×h\_meig diagonal matrix. v is an n×h\_meig unitary matrix. h\_meig is the number of eigenvalues/eigenvectors computed by the routine, h\_meig is equal to n when the whole spectrum (e.g., range = CUSOLVER\_EIG\_RANGE\_ALL) is requested. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by syevdx bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle). If devInfo = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Please visit <u>cuSOLVER Library Samples - syevdx</u> for a code example.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
range	host	input	Specifies options to which selection of eigenvalues and optionally eigenvectors that need to be computed: range = CUSOLVER_EIG_RANGE_ALL : all eigenvalues/eigenvectors will be found, will becomes the classical syevd/heevd routine; range = CUSOLVER_EIG_RANGE_V : all eigenvalues/eigenvectors in the half- open interval (vl,vu) will be found; range = CUSOLVER_EIG_RANGE_I : the il-th through iu-th eigenvalues/eigenvectors will be found;
uplo	host	input	Specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.
n	host	input	Number of rows (or columns) of matrix A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular</type>

### API of syevdx

Parameter	Memory	In/out	Meaning
			<pre>part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and devInfo = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</pre>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.1da is not less than max(1,n).
vl,vu	host	input	Real values float or double for (C, S) or (Z, D) precision respectively. If range = CUSOLVER_EIG_RANGE_V, the lower and upper bounds of the interval to be searched for eigenvalues. vl > vu. Not referenced if range = CUSOLVER_EIG_RANGE_ALL Or range = CUSOLVER_EIG_RANGE_I. Note that, if eigenvalues are very close to each other, it is well known that two different eigenvalues routines might find slightly different number of eigenvalues inside the same interval. This is due to the fact that different eigenvalue algorithms, or even same algorithm but different run might find eigenvalues within some rounding error close to the machine precision. Thus, if the user wants to be sure not to miss any eigenvalue within the interval bound, we suggest that the user substract/add epsilon (machine precision) to the interval bound such as (v1=v1-eps, vu=vu+eps]. This suggestion is valid for any selective routine from cuSolver or LAPACK.
il,iu	host	input	<pre>Integer. If range = CUSOLVER_EIG_RANGE_I, the indices (in ascending order) of the smallest and largest eigenvalues to be returned. 1 &lt;= il &lt;= iu &lt;= n, if n &gt; 0; il = 1 and iu = 0 if n = 0. Not referenced if range = CUSOLVER_EIG_RANGE_ALL or range = CUSOLVER_EIG_RANGE_V.</pre>
h_meig	host	output	<pre>Integer. The total number of eigenvalues found. 0 &lt;= h_meig &lt;= n. If range = CUSOLVER_EIG_RANGE_ALL, h_meig = n,</pre>

Parameter	Memory	In/out	Meaning
			<pre>and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.</pre>
W	device	output	A real array of dimension n. The eigenvalue values of A, in ascending order ie, sorted so that $W(i) <= W(i+1)$ .
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of work, returned by syevdx_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). if devInfo = i (&gt; 0), devInfo indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), is<br="" jobz="" or="">not CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or range is not CUSOLVER_EIG_RANGE_ALL or CUSOLVER_EIG_RANGE_V or CUSOLVER_EIG_RANGE_I, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.14. cusolverDnSyevdx()[DEPRECATED]

[[DEPRECATED]] use cusolverDnXsyevdx() instead. The routine will be removed in the next major release.

```
cusolverStatus_t
cusolverDnSyevdx_bufferSize(
cusolverDnHandle_t handle,
cusolverParams_t params,
cusolverEigMode_t jobz,
cusolverEigRange_t range,
cublasFillMode_t uplo,
int n,
cudaDataType dataTypeA,
const void *A,
```

```
int64_t lda,
void *vl,
void *vu,
int64_t il,
int64_t iu,
int64_t *h_meig,
cudaDataType dataTypeW,
const void *W,
cudaDataType computeType,
size_t *workspaceInBytes);
```

The routine bellow

```
cusolverStatus t
cusolverDnSyevdx (
cusolverDnHandle t handle,
cusolverParams_t params,
cusolverEigMode_t jobz,
cusolverEigRange t range,
cublasFillMode t uplo,
int n,
cudaDataType dataTypeA,
const void *A,
int64 t lda,
void *vl,
void *vu,
int64 t il,
int64 t iu,
int64 t *h meig,
cudaDataType dataTypeW,
const void *W,
cudaDataType computeType,
void *pBuffer,
size t workspaceInBytes,
int *info);
```

computes all or selection of the eigenvalues and optionally eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A using the generic API interface. The standard symmetric eigenvalue problem is

#### $A^*V\!=\!V^*\!\Lambda$

where  $\Lambda$  is a real n×h\_meig diagonal matrix. v is an n×h\_meig unitary matrix. h\_meig is the number of eigenvalues/eigenvectors computed by the routine, h\_meig is equal to n when the whole spectrum (e.g., range = CUSOLVER\_EIG\_RANGE\_ALL) is requested. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

The user has to provide working space which is pointed by input parameter pBuffer. The input parameter workspaceInBytes is size in bytesr of the working space, and it is returned by cusolverDnSyevdx\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

if jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Currently, cusolverDnSyevdx supports only the default algorithm.

### Table of algorithms supported by cusolverDnSyevdx

CUSOLVER ALG 0 OF NULL	Default algorithm.

List of input arguments for cusolverDnSyevdx bufferSize and cusolverDnSyevdx:

### API of cusolverDnSyevdx

parameter	Memory	In/out	Meaning
handle	host	input	handle to the cuSolverDN library context.
params	host	input	structure with information collected by cusolverDnSetAdvOptions.
jobz	host	input	<pre>specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.</pre>
range	host	input	<pre>specifies options to which selection of eigenvalues and optionally eigenvectors that need to be computed: range = CUSOLVER_EIG_RANGE_ALL : all eigenvalues/eigenvectors will be found, will becomes the classical syevd/heevd routine; range = CUSOLVER_EIG_RANGE_V : all eigenvalues/eigenvectors in the half- open interval (vl,vu) will be found; range = CUSOLVER_EIG_RANGE_I : the il-th through iu-th eigenvalues/eigenvectors will be found;</pre>
uplo	host	input	<pre>specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.</pre>
n	host	input	number of rows (or columns) of matrix A.
dataTypeA	host	in	data type of array A.
A	device	in/out	array of dimension lda * n with lda is not less than max(1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz

	hast		= CUSOLVER_EIG_MODE_VECTOR, and info = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.
lda	host	input	leading dimension of two-dimensional array used to store matrix A.lda is not less than max(1,n).
vl,vu	host	input	If range = CUSOLVER_EIG_RANGE_V, the lower and upper bounds of the interval to be searched for eigenvalues. vl > vu. Not referenced if range = CUSOLVER_EIG_RANGE_ALL Or range = CUSOLVER_EIG_RANGE_I. Note that, if eigenvalues are very close to each other, it is well known that two different eigenvalues routines might find slightly different number of eigenvalues inside the same interval. This is due to the fact that different eigenvalue algorithms, or even same algorithm but different run might find eigenvalues within some rounding error close to the machine precision. Thus, if the user want to be sure not to miss any eigenvalue within the interval bound, we suggest that, the user substract/add epsilon (machine precision) to the interval bound such as (vl=vl-eps, vu=vu+eps]. this suggestion is valid for any selective routine from cuSolver or LAPACK.
il,iu	host	input	<pre>integer. If range = CUSOLVER_EIG_RANGE_I, the indices (in ascending order) of the smallest and largest eigenvalues to be returned. 1 &lt;= il &lt;= iu &lt;= n, if n &gt; 0; il = 1 and iu = 0 if n = 0. Not referenced if range = CUSOLVER_EIG_RANGE_ALL or range = CUSOLVER_EIG_RANGE_V.</pre>
h_meig	host	output	<pre>integer. The total number of eigenvalues found. 0 &lt;= h_meig &lt;= n. If range = CUSOLVER_EIG_RANGE_ALL, h_meig = n, and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.</pre>
dataTypeW	host	in	data type of array w.
W	device	output	a real array of dimension n. The eigenvalue values of A, in ascending order ie, sorted so that W(i) <= W(i+1).
computeType	host	in	data type of computation.

pBuffer	device	in/out	Working space. Array of type void of size workspaceInBytes bytes.
workspaceInBytes	host	input	Size in bytes of pBuffer, returned by cusolverDnSyevdx_bufferSize.
info	device	output	<pre>if info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info = i (&gt; 0), info indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero;</pre>

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeW is data type of the matrix W and computeType is compute type of the operation. cusolverDnSyevdx only supports the following four combinations.

#### Valid combination of data type and compute type

DataTypeA	DataTypeW	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SSYEVDX
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DSYEVDX
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CHEEVDX
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	ZHEEVDX

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	the operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	the library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>invalid parameters were passed (n&lt;0, or lda<max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or range is not CUSOLVER_EIG_RANGE_ALL or CUSOLVER_EIG_RANGE_V or CUSOLVER_EIG_RANGE_I, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	the device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	an internal operation failed.

# 2.4.3.15. cusolverDn<t>sygvd()

```
cusolverStatus_t
cusolverDnSsygvd_bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigType_t itype,
    cusolverEigMode_t jobz,
    cublasFillMode_t uplo,
```

```
int n,
   const float *A,
   int lda,
   const float *B,
   int ldb,
   const float *W,
   int *lwork);
cusolverStatus t
cusolverDnDsygvd bufferSize(
   cusolverDnHandle t handle,
    cusolverEigType t itype,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   const double *B,
   int ldb,
   const double *W,
   int *lwork);
cusolverStatus t
cusolverDnChegvd bufferSize(
   cusolverDnHandle_t handle,
    cusolverEigType_t itype,
   cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   const cuComplex *B,
   int ldb,
   const float *W,
   int *lwork);
cusolverStatus t
cusolverDnZhegvd bufferSize(
   cusolverDnHandle_t handle,
    cusolverEigType_t itype,
   cusolverEigMode_t jobz,
   cublasFillMode_t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *B,
   int ldb,
   const double *W,
    int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus_t
cusolverDnSsygvd(
    cusolverDnHandle_t handle,
    cusolverEigType_t itype,
    cusolverEigMode_t jobz,
    cublasFillMode_t uplo,
    int n,
```

```
float *A,
   int lda,
   float *B,
   int ldb,
   float *W,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDsygvd(
   cusolverDnHandle t handle,
    cusolverEigType t itype,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   double *A,
   int lda,
   double *B,
   int ldb,
   double *W,
   double *work,
   int lwork,
   int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnChegvd(
    cusolverDnHandle t handle,
    cusolverEigType_t itype,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   cuComplex *A,
   int lda,
   cuComplex *B,
   int ldb,
   float *W,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnZhegvd(
    cusolverDnHandle t handle,
    cusolverEigType t itype,
   cusolverEigMode t jobz,
   cublasFillMode_t uplo,
   int n,
   cuDoubleComplex *A,
   int lda,
   cuDoubleComplex *B,
   int ldb,
   double *W,
   cuDoubleComplex *work,
   int lwork,
   int *devInfo);
```

This function computes eigenvalues and eigenvectors of a symmetric (Hermitian)  $n \times n$  matrixpair (A,B). The generalized symmetric-definite eigenvalue problem is

```
eig(A,B) = \begin{cases} A^*V = B^*V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_1} \\ A^*B^*V = V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_2} \\ B^*A^*V = V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_3} \end{cases}
```

where the matrix B is positive definite.  $\Lambda$  is a real  $n \times n$  diagonal matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of  $(\Lambda, B)$  in ascending order.  $\nabla$  is an  $n \times n$  orthogonal matrix. The eigenvectors are normalized as follows:

# $\begin{cases} V^{H} * B * V = I & \text{if itype} = \text{CUSOLVER}_{\text{EIG}_{\text{TYPE}_{1}}}, \text{CUSOLVER}_{\text{EIG}_{\text{TYPE}_{2}}} \\ V^{H} * \text{inv}(B) * V = I & \text{if itype} = \text{CUSOLVER}_{\text{EIG}_{\text{TYPE}_{3}}} \end{cases}$

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by sygvd\_bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle). If devInfo = i (i > 0 and i<=n) and jobz = CUSOLVER\_EIG\_MODE\_NOVECTOR, i off-diagonal elements of an intermediate tridiagonal form did not converge to zero. If devInfo = N + i (i > 0), then the leading minor of order i of B is not positive definite. The factorization of B could not be completed and no eigenvalues or eigenvectors were computed.

if jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthogonal eigenvectors of the matrix A. The eigenvectors are computed by divide and conquer algorithm.

Please visit <u>cuSOLVER Library Samples - sygvd</u> for a code example.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
itype	host	input	Specifies the problem type to be solved:
			<pre>itype=CUSOLVER_EIG_TYPE_1: A*x = (lambda)*B*x.</pre>
			<pre>itype=CUSOLVER_EIG_TYPE_2: A*B*x = (lambda)*x.</pre>
			<pre>itype=CUSOLVER_EIG_TYPE_3: B*A*x = (lambda)*x.</pre>
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
uplo	host	input	Specifies which part of A and B are stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A and B are stored. uplo

#### API of sygvd

Parameter	Memory	In/out	Meaning
			= CUBLAS_FILL_MODE_UPPER: Upper triangle of A and B are stored.
n	host	input	Number of rows (or columns) of matrix ${\tt A}$ and ${\tt B}.$
Α	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and devInfo = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda is not less than max (1, n).
B	device	in/out	<type> array of dimension ldb * n. If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of B contains the upper triangular part of the matrix B. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of B contains the lower triangular part of the matrix B. On exit, if devInfo is less than n, B is overwritten by triangular factor U or L from the Cholesky factorization of B.</type>
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B. ldb is not less than max (1, n).
Μ	device	output	A real array of dimension n. The eigenvalue values of A, sorted so that $W(i) \ge W(i+1)$ .
work	device	in/out	Working space, <type> array of size lwork.</type>
Lwork	host	input	Size of work, returned by sygvd_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). If devInfo = i (&gt; 0), devInfo indicates either potrf or syevd is wrong.</pre>

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), itype<br="" ldb<max(1,n),="" or="">is not 1, 2 or 3, or jobz is not 'N' or 'V', or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.3.16. cusolverDn<t>sygvdx()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus t
cusolverDnSsygvdx bufferSize(
   cusolverDnHandle t handle,
   cusolverEigType_t itype,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
   const float *A,
   int lda,
   const float *B,
   int ldb,
   float vl,
   float vu,
   int il,
   int iu,
   int *h meig,
    const float *W,
   int *lwork);
cusolverStatus_t
cusolverDnDsygvdx bufferSize(
   cusolverDnHandle t handle,
    cusolverEigType t itype,
   cusolverEigMode_t jobz,
   cusolverEigRange_t range,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   const double *B,
   int ldb,
   double vl,
   double vu,
   int il,
   int iu,
   int *h_meig,
   const double *W,
   int *lwork);
```

```
cusolverStatus t
cusolverDnCheqvdx bufferSize(
   cusolverDnHandle t handle,
   cusolverEigType t itype,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   const cuComplex *B,
   int ldb,
   float vl,
   float vu,
   int il,
   int iu,
   int *h meig,
   const float *W,
   int *lwork);
cusolverStatus t
cusolverDnZhegvdx_bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigType_t itype,
   cusolverEigMode_t jobz,
   cusolverEigRange_t range,
   cublasFillMode t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const cuDoubleComplex *B,
   int ldb,
   double vl,
   double vu,
   int il,
   int iu,
   int *h_meig,
    const double *W,
    int *lwork);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSsygvdx(
    cusolverDnHandle t handle,
   cusolverEigType t itype,
   cusolverEigMode t jobz,
   cusolverEigRange_t range,
   cublasFillMode t uplo,
   int n,
   float *A,
   int lda,
   float *B,
   int ldb,
   float vl,
   float vu,
   int il,
   int iu,
```

```
int *h meig,
   float *W,
   float *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnDsygvdx(
   cusolverDnHandle t handle,
   cusolverEigType t itype,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   int n,
   double *A,
   int lda,
   double *B,
   int ldb,
   double vl,
   double vu,
   int il,
   int iu,
   int *h_meig,
   double *W,
   double *work,
   int lwork,
    int *devInfo);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnChegvdx(
    cusolverDnHandle t handle,
    cusolverEigType t itype,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
   cublasFillMode_t uplo,
   int n,
   cuComplex *A,
   int lda,
   cuComplex *B,
   int ldb,
   float vl,
   float vu,
   int il,
   int iu,
   int *h meig,
   float \overline{*}W,
   cuComplex *work,
   int lwork,
   int *devInfo);
cusolverStatus t
cusolverDnZhegvdx(
   cusolverDnHandle t handle,
   cusolverEigType_t itype,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
 cublasFillMode_t_uplo,
```

```
int n,
cuDoubleComplex *A,
int lda,
cuDoubleComplex *B,
int ldb,
double vl,
double vu,
int il,
int iu,
int *h_meig,
double *W,
cuDoubleComplex *work,
int lwork,
int *devInfo);
```

This function computes all or selection of the eigenvalues and optionally eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix-pair (A,B). The generalized symmetric-definite eigenvalue problem is

```
eig(A,B) = \begin{cases} A^*V = B^*V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_1} \\ A^*B^*V = V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_2} \\ B^*A^*V = V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_3} \end{cases}
```

where the matrix B is positive definite. A is a real  $n \times h_meig$  diagonal matrix. The diagonal elements of A are the eigenvalues of (A, B) in ascending order. V is an  $n \times h_meig$  orthogonal matrix.  $h_meig$  is the number of eigenvalues/eigenvectors computed by the routine,  $h_meig$  is equal to n when the whole spectrum (e.g., range = CUSOLVER\_EIG\_RANGE\_ALL) is requested. The eigenvectors are normalized as follows:

 $\begin{cases} V^{H} * B * V = I & \text{if itype} = \text{CUSOLVER}_{EIG_TYPE_1}, \text{CUSOLVER}_{EIG_TYPE_2} \\ V^{H} * \text{inv}(B) * V = I & \text{if itype} = \text{CUSOLVER}_{EIG_TYPE_3} \end{cases}$ 

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is size of the working space, and it is returned by sygvdx\_bufferSize().

If output parameter devInfo = -i (less than zero), the i-th parameter is wrong (not counting handle). If devInfo = i (i > 0 and i<=n) and jobz = CUSOLVER\_EIG\_MODE\_NOVECTOR, i off-diagonal elements of an intermediate tridiagonal form did not converge to zero. If devInfo = n + i (i > 0), then the leading minor of order i of B is not positive definite. The factorization of B could not be completed and no eigenvalues or eigenvectors were computed.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthogonal eigenvectors of the matrix A. The eigenvectors are computed by divide and conquer algorithm.

Please visit <u>cuSOLVER Library Samples - sygvdx</u> for a code example.

#### API of sygvdx

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
itype	host	input	Specifies the problem type to be solved:
			<pre>itype=CUSOLVER_EIG_TYPE_1: A*x = (lambda)*B*x</pre>

Parameter	Memory	In/out	Meaning
			<ul> <li>itype=CUSOLVER_EIG_TYPE_2: A*B*x = (lambda)*x</li> <li>itype=CUSOLVER_EIG_TYPE_3: B*A*x = (lambda)*x</li> </ul>
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
range	host	input	Specifies options to which selection of eigenvalues and optionally eigenvectors that need to be computed: range = CUSOLVER_EIG_RANGE_ALL : all eigenvalues/eigenvectors will be found, will becomes the classical syevd/heevd routine; range = CUSOLVER_EIG_RANGE_V : all eigenvalues/eigenvectors in the half- open interval (v1, vu] will be found; range = CUSOLVER_EIG_RANGE_I : the il-th through iu-th eigenvalues/ eigenvectors will be found;
uplo	host	input	Specifies which part of A and B are stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A and B are stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A and B are stored.
n	host	input	Number of rows (or columns) of matrix A and B.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and devInfo = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda is not less than max (1, n).

Parameter	Memory	In/out	Meaning
В	device	in/out	<type> array of dimension ldb * n. If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of B contains the upper triangular part of the matrix B. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of B contains the lower triangular part of the matrix B. On exit, if devInfo is less than n, B is overwritten by triangular factor U or L from the Cholesky factorization of B.</type>
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B. 1db is not less than max (1, n).
vl,vu	host	input	Real values float or double for (C, S) or (Z, D) precision respectively. If range = CUSOLVER_EIG_RANGE_V, the lower and upper bounds of the interval to be searched for eigenvalues. vl > vu. Not referenced if range = CUSOLVER_EIG_RANGE_ALL or range = CUSOLVER_EIG_RANGE_I. Note that, if eigenvalues are very close to each other, it is well known that two different eigenvalues routines might find slightly different number of eigenvalues inside the same interval. This is due to the fact that different eigenvalue algorithms, or even same algorithm but different run might find eigenvalues within some rounding error close to the machine precision. Thus, if the user want to be sure not to miss any eigenvalue within the interval bound, we suggest that, the user substract/add epsilon (machine precision) to the interval bound such as [v1=v1-eps, vu=vu+eps]. this suggestion is valid for any selective routine from cuSolver or LAPACK.
il,iu	host	input	<pre>Integer. If range = CUSOLVER_EIG_RANGE_I, the indices (in ascending order) of the smallest and largest eigenvalues to be returned. 1 &lt;= il &lt;= iu &lt;= n, if n &gt; 0; il = 1 and iu = 0 if n = 0. Not referenced if range = CUSOLVER_EIG_RANGE_ALL or range = CUSOLVER_EIG_RANGE_V.</pre>
h_meig	host	output	Integer. The total number of eigenvalues found. 0 <= h_meig <= n. If range = CUSOLVER_EIG_RANGE_ALL, h_meig = n,

Parameter	Memory	In/out	Meaning
			and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.
W	device	output	A real array of dimension n. The eigenvalue values of A, sorted so that $W(i) \ge W(i+1)$ .
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of work, returned by sygvdx_bufferSize.
devInfo	device	output	<pre>If devInfo = 0, the operation is successful. if devInfo = -i, the i- th parameter is wrong (not counting handle). If devInfo = i (&gt; 0), devInfo indicates either potrf or syevd is wrong.</pre>

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0, or lda<max(1,n), ldb<max(1,n),<br="" or="">or itype is not CUSOLVER_EIG_TYPE_1 or CUSOLVER_EIG_TYPE_2 or CUSOLVER_EIG_TYPE_3 or jobz is not CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTORL, or range is not CUSOLVER_EIG_RANGE_ALL or CUSOLVER_EIG_RANGE_V or CUSOLVER_EIG_RANGE_I, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),></pre>
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.3.17. cusolverDn<t>syevj()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnSsyevj_bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigMode_t jobz,
    cublasFillMode_t uplo,
    int n,
    const float *A,
    int lda,
    const float *W,
    int *lwork,
    syevjInfo_t params);
```

```
cusolverStatus t
cusolverDnDsyevj_bufferSize(
   cusolverDnHandle t handle,
   cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   const double *W,
   int *lwork,
   syevjInfo_t params);
cusolverStatus t
cusolverDnCheevj bufferSize(
   cusolverDnHandle_t handle,
   cusolverEigMode t jobz,
   cublasFillMode_t uplo,
   int n,
   const cuComplex *A,
    int lda,
   const float *W,
   int *lwork,
   syevjInfo t params);
cusolverStatus t
cusolverDnZheevj bufferSize(
   cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
    const double *W,
   int *lwork,
  syevjInfo t params);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSsyevj(
    cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   float *A,
   int lda,
   float *W,
   float *work,
   int lwork,
    int *info,
    syevjInfo t params);
cusolverStatus t
cusolverDnDsyevj(
    cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   double *A,
   int lda,
   double *W,
   double *work,
   int lwork,
  int *info,
```

```
syevjInfo t params);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCheevj(
   cusolverDnHandle_t handle,
   cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   cuComplex *A,
   int lda,
   float *W,
   cuComplex *work,
   int lwork,
   int *info,
    syevjInfo t params);
cusolverStatus t
cusolverDnZheevj(
    cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   cuDoubleComplex *A,
   int lda,
   double *W,
   cuDoubleComplex *work,
   int lwork,
   int *info,
    syevjInfo t params);
```

This function computes eigenvalues and eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A. The standard symmetric eigenvalue problem is

#### $A^*Q = Q^*\Lambda$

where  $\Lambda$  is a real  $n \times n$  diagonal matrix. Q is an  $n \times n$  unitary matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

syevj has the same functionality as syevd. The difference is that syevd uses QR algorithm and syevj uses Jacobi method. The parallelism of Jacobi method gives GPU better performance on small and medium size matrices. Moreover the user can configure syevj to perform approximation up to certain accuracy.

How does it work?

 ${\tt syevj}$  iteratively generates a sequence of unitary matrices to transform matrix  ${\tt A}$  to the following form

$$V^{H} * A * V = W + E$$

where w is diagonal and E is symmetric without diagonal.

During the iterations, the Frobenius norm of E decreases monotonically. As E goes down to zero, w is the set of eigenvalues. In practice, Jacobi method stops if

$$||E||_{F} \le eps * ||A||_{F}$$

where eps is the given tolerance.

syevj has two parameters to control the accuracy. First parameter is tolerance (eps). The default value is machine accuracy but The user can use function cusolverDnXsyevjSetTolerance to set a priori tolerance. The second parameter is maximum number of sweeps which controls number of iterations of Jacobi method. The default value is 100 but the user can use function cusolverDnXsyevjSetMaxSweeps to set a proper bound. The experimentis show 15 sweeps are good enough to converge to machine accuracy. syevj stops either tolerance is met or maximum number of sweeps is met.

The Jacobi method has quadratic convergence, so the accuracy is not proportional to number of sweeps. To guarantee certain accuracy, the user should configure tolerance only.

After syevj, the user can query residual by function cusolverDnXsyevjGetResidual and number of executed sweeps by function cusolverDnXsyevjGetSweeps. However the user needs to be aware that residual is the Frobenius norm of E, not accuracy of individual eigenvalue, i.e.

residual = 
$$||\mathbf{E}||_{F} = ||\mathbf{A} - W||_{F}$$

The same as syevd, the user has to provide working space pointed by input parameter work. The input parameter lwork is the size of the working space, and it is returned by syevj\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = n+1, syevj does not converge under given tolerance and maximum sweeps.

If the user sets an improper tolerance, syevj may not converge. For example, tolerance should not be smaller than machine accuracy.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors v.

Please visit <u>cuSOLVER Library Samples - syevj</u> for a code example.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
uplo	host	input	Specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.
n	host	input	Number of rows (or columns) of matrix A.

#### API of syevj

Parameter	Memory	In/out	Meaning
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
W	device	output	A real array of dimension n. The eigenvalue values of A, in ascending order ie, sorted so that $W(i) <= W(i+1)$ .
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of work, returned by syevj_bufferSize.
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). If info = n +1, syevj does not converge under given tolerance and maximum sweeps.</pre>
params	host	in/out	Structure filled with parameters of Jacobi algorithm and results of $syevj$ .

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.18. cusolverDn<t>sygvj()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus t
cusolverDnSsygvj bufferSize(
   cusolverDnHandle t handle,
   cusolverEigType t itype,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const float *A,
   int lda,
   const float *B,
   int ldb,
   const float *W,
   int *lwork,
   syevjInfo t params);
cusolverStatus t
cusolverDnDsygvj bufferSize(
   cusolverDnHandle t handle,
    cusolverEigType t itype,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   const double *B,
   int ldb,
   const double *W,
   int *lwork,
   syevjInfo t params);
cusolverStatus t
cusolverDnChegvj bufferSize(
   cusolverDnHandle_t handle,
    cusolverEigType_t itype,
   cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   const cuComplex *B,
   int ldb,
   const float *W,
   int *lwork,
   syevjInfo_t params);
cusolverStatus t
cusolverDnZhegvj_bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigType_t itype,
   cusolverEigMode t jobz,
    cublasFillMode t uplo,
   int n,
   const cuDoubleComplex *A,
    int lda,
    const cuDoubleComplex *B,
   int ldb,
    const double *W,
    int *lwork,
    syevjInfo t params);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnSsygvj(
    cusolverDnHandle t handle,
    cusolverEigType_t itype,
cusolverEigMode_t jobz,
    cublasFillMode t uplo,
    int n,
    float *A,
    int lda,
    float *B,
    int ldb,
    float *W,
    float *work,
    int lwork,
    int *info,
    syevjInfo_t params);
cusolverStatus t
cusolverDnDsygvj(
    cusolverDnHandle t handle,
    cusolverEigType t itype,
    cusolverEigMode t jobz,
    cublasFillMode_t uplo,
    int n,
    double *A,
    int lda,
    double *B,
    int ldb,
    double *W,
    double *work,
    int lwork,
    int *info,
    syevjInfo t params);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnChegvj(
    cusolverDnHandle_t handle,
    cusolverEigType_t itype,
    cusolverEigMode_t jobz,
   cublasFillMode_t uplo,
   int n,
   cuComplex *A,
   int lda,
   cuComplex *B,
   int ldb,
   float *W,
   cuComplex *work,
    int lwork,
    int *info,
    syevjInfo_t params);
cusolverStatus t
cusolverDnZhegvj(
    cusolverDnHandle t handle,
```

```
cusolverEigType_t itype,
cusolverEigMode_t jobz,
cublasFillMode_t uplo,
int n,
cuDoubleComplex *A,
int lda,
cuDoubleComplex *B,
int ldb,
double *W,
cuDoubleComplex *work,
int lwork,
int info,
syevjInfo t params);
```

This function computes eigenvalues and eigenvectors of a symmetric (Hermitian)  $n \times n$  matrixpair (A,B). The generalized symmetric-definite eigenvalue problem is

```
eig(A,B) = \begin{cases} A^*V = B^*V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_1} \\ A^*B^*V = V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_2} \\ B^*A^*V = V^*\Lambda & \text{if itype} = \text{CUSOLVER\_EIG\_TYPE\_3} \end{cases}
```

where the matrix B is positive definite. A is a real  $n \times n$  diagonal matrix. The diagonal elements of A are the eigenvalues of (A, B) in ascending order. V is an  $n \times n$  orthogonal matrix. The eigenvectors are normalized as follows:

$$\begin{cases} V^{H} * B^{*}V = I & \text{if itype} = \text{CUSOLVER}_{EIG}_{TYPE_{1}}, \text{CUSOLVER}_{EIG}_{TYPE_{2}} \\ V^{H} * \text{inv}(B)^{*}V = I & \text{if itype} = \text{CUSOLVER}_{EIG}_{TYPE_{3}} \end{cases}$$

This function has the same functionality as sygvd except that syevd in sygvd is replaced by syevj in sygvj. Therefore, sygvj inherits properties of syevj, the user can use cusolverDnXsyevjSetTolerance and cusolverDnXsyevjSetMaxSweeps to configure tolerance and maximum sweeps.

However the meaning of residual is different from syevj. sygvj first computes Cholesky factorization of matrix B,

$$B = L^* L^H$$

transform the problem to standard eigenvalue problem, then calls syevj.

For example, the standard eigenvalue problem of type I is

$$M^*Q = Q^*\Lambda$$

where matrix M is symmtric

$$M = L^{-1} * A * L^{-H}$$

The residual is the result of syevj on matrix M, not A.

The user has to provide working space which is pointed by input parameter work. The input parameter lwork is the size of the working space, and it is returned by sygvj\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = i (i > 0 and i <= n), B is not positive definite, the factorization of B could not

be completed and no eigenvalues or eigenvectors were computed. If info = n+1, syevj does not converge under given tolerance and maximum sweeps. In this case, the eigenvalues and eigenvectors are still computed because non-convergence comes from improper tolerance of maximum sweeps.

if jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthogonal eigenvectors v.

Please visit <u>cuSOLVER Library Samples - sygvi</u> for a code example.

#### API of sygvj

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
itype	host	input	<pre>Specifies the problem type to be solved: itype=CUSOLVER_EIG_TYPE_1: A*x = (lambda)*B*x. itype=CUSOLVER_EIG_TYPE_2: A*B*x = (lambda)*x. itype=CUSOLVER_EIG_TYPE_3: B*A*x = (lambda)*x.</pre>
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
uplo	host	input	Specifies which part of A and B are stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A and B are stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A and B are stored.
n	host	input	Number of rows (or columns) of matrix A and B.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A. lda is not less than max (1,n).

Parameter	Memory	In/out	Meaning
В	device	in/out	<type> array of dimension ldb * n. If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of B contains the upper triangular part of the matrix B. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of B contains the lower triangular part of the matrix B. On exit, if info is less than n, B is overwritten by triangular factor U or L from the Cholesky factorization of B.</type>
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B. 1db is not less than max (1, n).
W	device	output	A real array of dimension n. The eigenvalue values of A, sorted so that $W(i) \ge W(i+1)$ .
work	device	in/out	Working space, <type> array of size lwork.</type>
lwork	host	input	Size of work, returned by sygvj_bufferSize.
info	device	output	<pre>if info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). If info = i (&gt; 0), info indicates either B is not positive definite or syevj (called by sygvj) does not converge.</pre>

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0, or lda<max(1,n), ldb<max(1,n),<br="" or="">or itype is not 1, 2 or 3, or jobz is not CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.3.19. cusolverDn<t>syevjBatched()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnSsyevjBatched_bufferSize(
     cusolverDnHandle_t handle,
```

```
cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const float *A,
   int lda,
   const float *W,
   int *lwork,
   syevjInfo t params,
   int batchSize
    );
cusolverStatus t
cusolverDnDsyevjBatched bufferSize(
    cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const double *A,
   int lda,
   const double *W,
   int *lwork,
   syevjInfo_t params,
   int batchSize
   );
cusolverStatus t
cusolverDnCheevjBatched bufferSize(
    cusolverDnHandle_t handle,
    cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   const cuComplex *A,
   int lda,
   const float *W,
   int *lwork,
   syevjInfo_t params,
   int batchSize
    );
cusolverStatus t
cusolverDnZheevjBatched bufferSize(
   cusolverDnHandle_t handle,
    cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int n,
   const cuDoubleComplex *A,
   int lda,
   const double *W,
   int *lwork,
   syevjInfo t params,
    int batchSize
    );
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus_t
cusolverDnSsyevjBatched(
    cusolverDnHandle_t handle,
    cusolverEigMode t jobz,
```

```
cublasFillMode t uplo,
   int n,
   float *A,
   int lda,
   float *W,
   float *work,
   int lwork,
   int *info,
   syevjInfo t params,
   int batchSize
   );
cusolverStatus t
cusolverDnDsyevjBatched(
   cusolverDnHandle t handle,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   double *A,
   int lda,
   double *W,
   double *work,
   int lwork,
   int *info,
   syevjInfo_t params,
   int batchSize
    );
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverDnCheevjBatched(
    cusolverDnHandle t handle,
    cusolverEigMode t jobz,
   cublasFillMode t uplo,
   int n,
   cuComplex *A,
   int lda,
   float *W,
   cuComplex *work,
   int lwork,
   int *info,
   syevjInfo t params,
   int batchSize
   );
cusolverStatus t
cusolverDnZheevjBatched(
    cusolverDnHandle t handle,
   cusolverEigMode_t jobz,
   cublasFillMode_t uplo,
   int n,
   cuDoubleComplex *A,
   int lda,
   double *W,
   cuDoubleComplex *work,
   int lwork,
   int *info,
  syevjInfo t params,
```

int batchSize
);

This function computes eigenvalues and eigenvectors of a squence of symmetric (Hermitian)  $n \times n$  matrices

$$A_j^* Q_i = Q_i^* \Lambda_j$$

where  $\Lambda_j$  is a real  $n \times n$  diagonal matrix.  $Q_j$  is an  $n \times n$  unitary matrix. The diagonal elements of  $\Lambda_i$  are the eigenvalues of  $A_i$  in either ascending order or non-sorting order.

syevjBatched performs syevj on each matrix. It requires that all matrices are of the same size n and are packed in contiguous way,

$$A = (A0 A1 \cdots)$$

Each matrix is column-major with leading dimension 1da, so the formula for random access is  $A_k(i,j) = A[i + lda^*j + lda^*n^*k]$ .

The parameter w also contains eigenvalues of each matrix in contiguous way,

$$W = (W0 W1 \cdots)$$

The formula for random access of w is  $W_k(j) = W[j + n^*k]$ .

Except for tolerance and maximum sweeps, syevjBatched can either sort the eigenvalues in ascending order (default) or chose as-is (without sorting) by the function cusolverDnXsyevjSetSortEig. If the user packs several tiny matrices into diagonal blocks of one matrix, non-sorting option can separate spectrum of those tiny matrices.

syevjBatched cannot report residual and executed sweeps by function cusolverDnXsyevjGetResidual and cusolverDnXsyevjGetSweeps. Any call of the above two returns CUSOLVER\_STATUS\_NOT\_SUPPORTED. The user needs to compute residual explicitly.

The user has to provide working space pointed by input parameter work. The input parameter lwork is the size of the working space, and it is returned by syevjBatched bufferSize().

The output parameter info is an integer array of size batchSize. If the function returns CUSOLVER\_STATUS\_INVALID\_VALUE, the first element info[0] = -i (less than zero) indicates i-th parameter is wrong (not counting handle). Otherwise, if info[i] = n+1, syevjBatched does not converge on i-th matrix under given tolerance and maximum sweeps.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR,  $A_i$  contains the orthonormal eigenvectors  $V_i$ .

Please visit <u>cuSOLVER Library Samples - syevjBatched</u> for a code example.

#### API of syevjBatched

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair:

Parameter	Memory	In/out	Meaning
			jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
uplo	host	input	Specifies which part of Aj is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of Aj is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of Aj is stored.
n	host	input	Number of rows (or columns) of matrix each Aj.
A	device	in/out	<type> array of dimension 1da * n * batchSize with 1da is not less than max (1, n). If up1o = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of Aj contains the upper triangular part of the matrix Aj. If up1o = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of Aj contains the lower triangular part of the matrix Aj. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info[j] = 0, Aj contains the orthonormal eigenvectors of the matrix Aj. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of Aj are destroyed.</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix Aj.
W	device	output	A real array of dimension n*batchSize. It stores the eigenvalues of Aj in ascending order or non-sorting order.
work	device	in/out	<type> array of size lwork, workspace.</type>
lwork	host	input	Size of work, returned by syevjBatched_bufferSize.
info	device	output	An integer array of dimension batchSize. If CUSOLVER_STATUS_INVALID_VALUE is returned, info[0] = -i (less than zero) indicates i-th parameter is wrong (not counting handle). Otherwise, if info[i] = 0, the operation is successful. If info[i] = n+1, syevjBatched does not converge on i-th matrix under given tolerance and maximum sweeps.
params	host	in/out	Structure filled with parameters of Jacobi algorithm.

Parameter	Memory	In/out	Meaning
batchSize	host	input	Number of matrices.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER), or batchSize&lt;0.</max(1,n),>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.4. Dense Linear Solver Reference (64-bit API)

This section describes linear solver 64-bit API of cuSolverDN, including Cholesky factorization, LU with partial pivoting and QR factorization.

### 2.4.4.1. cusolverDnXpotrf()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnXpotrf_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasFillMode_t uplo,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType computeType,
    size_t *workspaceInBytesOnDevice,
    size t *workspaceInBytesOnHost)
```

The following routine:

```
cusolverStatus_t
cusolverDnXpotrf(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasFillMode_t uplo,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64_t lda,
    cudaDataType computeType,
    void *bufferOnDevice,
    size_t workspaceInBytesOnDevice,
    void *bufferOnHost,
    size t workspaceInBytesOnHost,
```

int \*info )

computes the Cholesky factorization of a Hermitian positive-definite matrix using the generic API interfacte.

A is a n×n Hermitian matrix, only lower or upper part is meaningful. The input parameter uplo indicates which part of the matrix is used. The function would leave other part untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced by lower triangular Cholesky factor L.

 $A = L^* L^H$ 

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular Cholesky factor U.

 $A = U^{H} * U$ 

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXpotrf\_bufferSize().

If Cholesky factorization failed, i.e. some leading minor of A is not positive definite, or equivalently some diagonal elements of L or U is not a real number. The output parameter info would indicate smallest leading minor of A which is not positive definite.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnXpotrf supports only the default algorithm.

Please visit <u>cuSOLVER Library Samples - Xpotrf</u> for a code example.

#### Table of algorithms supported by cusolverDnXpotrf

	Default algorithm	
CUSOLVER_ALG_0 OF NULL	Default algorithm.	

List of input arguments for cusolverDnXpotrf\_bufferSize and cusolverDnXpotrf: API of potrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
dataTypeA	host	in	Data type of array A.
А	device	in/out	Array of dimension lda * n with lda is not less than max (1, n).

Parameter	Memory	In/out	Meaning
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
computeType	host	in	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhoet	input	Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.
info	device	output	<pre>If info = 0, the Cholesky factorization is successful. If info = -i, the i- th parameter is wrong (not counting handle). If info = i, the leading minor of order i is not positive definite.</pre>

The generic API has two different types, dataTypeA is data type of the matrix A, computeType is compute type of the operation. cusolverDnXpotrf only supports the following four combinations.

#### Valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SPOTRF
CUDA_R_64F	CUDA_R_64F	DPOTRF
CUDA_C_32F	CUDA_C_32F	CPOTRF
CUDA_C_64F	CUDA_C_64F	ZPOTRF

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.4.2. cusolverDnXpotrs()

```
cusolverStatus_t
cusolverDnXpotrs(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasFillMode_t uplo,
    int64_t n,
    int64_t nrhs,
```

```
cudaDataType dataTypeA,
const void *A,
int64_t lda,
cudaDataType dataTypeB,
void *B,
int64_t ldb,
int *info)
```

This function solves a system of linear equations

A \* X = B

where A is a  $n \times n$  Hermitian matrix, only lower or upper part is meaningful using the generic API interface. The input parameter uplo indicates which part of the matrix is used. The function would leave other part untouched.

The user has to call cusolverDnXpotrf first to factorize matrix A. If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, A is lower triangular Cholesky factor L corresponding to  $A = L^*L^H$ . If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, A is upper triangular Cholesky factor U corresponding to  $A = U^{H*}U$ .

The operation is in-place, i.e. matrix x overwrites matrix B with the same leading dimension ldb.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnXpotrs supports only the default algorithm.

Please visit <u>cuSOLVER Library Samples - Xpotrf</u> for a code example.

#### Table of algorithms supported by cusolverDnXpotrs

CHROLVED N.C. C OF NULL	Default algorithm.	
CUSOLVER_ALG_0 OF NULL		

List of input arguments for cusolverDnXpotrs:

#### API of potrs

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolveDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of columns of matrix x and B.
dataTypeA	host	in	Data type of array A.
A	device	input	Array of dimension lda * n with lda is not less than max (1, n). A is either lower cholesky factor L or upper Cholesky factor U.

Parameter	Memory	In/out	Meaning
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
dataTypeB	host	in	Data type of array B.
В	device	in/out	Array of dimension ldb * nrhs. ldb is not less than max (1, n). As an input, B is right hand side matrix. As an output, B is the solution matrix.
info	device	output	<pre>If info = 0, the Cholesky factorization is successful. if info = -i, the i- th parameter is wrong (not counting handle).</pre>

The generic API has two different types, dataTypeA is data type of the matrix A, dataTypeB is data type of the matrix B. cusolverDnXpotrs only supports the following four combinations.

#### Valid combination of data type and compute type

dataTypeA	dataTypeB	Meaning
CUDA_R_32F	CUDA_R_32F	SPOTRS
CUDA_R_64F	CUDA_R_64F	DPOTRS
CUDA_C_32F	CUDA_C_32F	CPOTRS
CUDA_C_64F	CUDA_C_64F	ZPOTRS

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (n&lt;0, nrhs&lt;0, lda<max(1,n) ldb<max(1,n)).<="" or="" pre=""></max(1,n)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.4.3. cusolverDnXgetrf()

The helper function below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t cusolverDnXgetrf_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType computeType,
    size_t *workspaceInBytesOnDevice,
    size t *workspaceInBytesOnHost)
```

The function bellow

```
cusolverStatus t
cusolverDnXgetrf(
   cusolverDnHandle t handle,
   cusolverDnParams t params,
   int64 t m,
   int64 t n,
   cudaDataType dataTypeA,
   void *A,
   int64 t lda,
   int64 t *ipiv,
   cudaDataType computeType,
   void *bufferOnDevice,
   size t workspaceInBytesOnDevice,
   void *bufferOnHost,
   size_t workspaceInBytesOnHost,
   int *info )
```

computes the LU factorization of a  $m \times n$  matrix

 $P^*A = L^*U$ 

where A is a  $m \times n$  matrix, P is a permutation matrix, L is a lower triangular matrix with unit diagonal, and U is an upper triangular matrix using the generic API interface.

If LU factorization failed, i.e. matrix A(U) is singular. The output parameter info=i indicates U(i,i) = 0.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

If ipiv is null, no pivoting is performed. The factorization is A=L\*U, which is not numerically stable.

No matter LU factorization failed or not, the output parameter ipiv contains pivoting sequence, row i is interchanged with row ipiv(i).

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXgetrf\_bufferSize().

The user can combine cusolverDnXgetrf and cusolverDnGetrs to complete a linear solver.

Currently, cusolverDnXgetrf supports two algorithms. To select legacy implementation, the user has to call cusolverDnSetAdvOptions.

Please visit <u>cuSOLVER Library Samples - Xgetrf</u> for a code example.

#### Table of algorithms supported by cusolverDnXgetrf

CUSOLVER_ALG_0 OF NULL	Default algorithm. The fastest, requires a large workspace of m*n elements.
CUSOLVER_ALG_1	Legacy implementation

List of input arguments for cusolverDnXgetrf bufferSize and cusolverDnXgetrf:

#### API of cusolverDnXgetrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
dataTypeA	host	in	Data type of array A.
A	device	in/out	<type> array of dimension lda * n with lda is not less than max(1,m).</type>
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
ipiv	device	output	Array of size at least min (m, n), containing pivot indices.
computeType	host	in	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhoet	input	Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.
info	device	output	<pre>If info = 0, the LU factorization is successful. if info = -i, the i-th parameter is wrong (not counting handle). If info = i, the U(i,i) = 0.</pre>

The generic API has two different types, dataTypeA is data type of the matrix A, computeType is compute type of the operation. cusolverDnXgetrf only supports the following four combinations.

#### valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SGETRF
CUDA_R_64F	CUDA_R_64F	DGETRF
CUDA_C_32F	CUDA_C_32F	CGETRF
CUDA_C_64F	CUDA_C_64F	ZGETRF

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	

CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m,n<0 or lda <max(1,m)).< th=""></max(1,m)).<>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.4.4. cusolverDnXgetrs()

```
cusolverStatus_t
cusolverDnXgetrs(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cublasOperation_t trans,
    int64_t n,
    int64_t nrhs,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    const int64_t *ipiv,
    cudaDataType dataTypeB,
    void *B,
    int64_t ldb,
    int *info )
```

This function solves a linear system of multiple right-hand sides

#### op(A) \* X = B

where A is a  $n \times n$  matrix, and was LU-factored by cusolverDnXgetrf, that is, lower trianular part of A is L, and upper triangular part (including diagonal elements) of A is U. B is a  $n \times nrhs$  right-hand side matrix using the generic API interface.

The input parameter trans is defined by

 $op(A) = \begin{cases} A & \text{if trans} == \text{CUBLAS_OP_N} \\ A^T & \text{if trans} == \text{CUBLAS_OP_T} \\ A^H & \text{if trans} == \text{CUBLAS_OP_C} \end{cases}$ 

The input parameter ipiv is an output of cusolverDnXgetrf. It contains pivot indices, which are used to permutate right-hand sides.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

The user can combine cusolverDnXgetrf and cusolverDnXgetrs to complete a linear solver.

Currently, cusolverDnXgetrs supports only the default algorithm.

Please visit <u>cuSOLVER Library Samples - Xgetrf</u> for a code example.

#### Table of algorithms supported by cusolverDnXgetrs

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

List of input arguments for cusolverDnXgetrss:

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
trans	host	input	Operation op (A) that is non- or (conj.) transpose.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of right-hand sides.
dataTypeA	host	in	Data type of array A.
А	device	input	Array of dimension lda * n with lda is not less than max (1, n).
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
ipiv	device	input	Array of size at least n, containing pivot indices.
dataTypeB	host	in	Data type of array в.
В	device	output	<type> array of dimension ldb * nrhs with ldb is not less than max(1,n).</type>
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B.
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle).</pre>

The generic API has two different types: dataTypeA is data type of the matrix A and dataTypeB is data type of the matrix B. cusolverDnXgetrs only supports the following four combinations:

#### Valid combination of data type and compute type

DataTypeA	dataTypeB	Meaning
CUDA_R_32F	CUDA_R_32F	SGETRS
CUDA_R_64F	CUDA_R_64F	DGETRS
CUDA_C_32F	CUDA_C_32F	CGETRS
CUDA_C_64F	CUDA_C_64F	ZGETRS

#### **Status Returned**

CUSOLVER STATUS SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n) ldb<max(1,n)).<="" or="" td=""></max(1,n)>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.4.5. cusolverDnXgeqrf()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnXgeqrf_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType dataTypeTau,
    const void *tau,
    cudaDataType computeType,
    size_t *workspaceInBytesOnDevice,
    size t *workspaceInBytesOnHost)
```

The following routine:

```
cusolverStatus t cusolverDnXgegrf(
   cusolverDnHandle t handle,
   cusolverDnParams t params,
   int64 t m,
   int64 t n,
   cudaDataType dataTypeA,
   void *A,
   int64 t lda,
   cudaDataType dataTypeTau,
   void *tau,
   cudaDataType computeType,
   void *bufferOnDevice,
   size t workspaceInBytesOnDevice,
   void *bufferOnHost,
   size t workspaceInBytesOnHost,
   int *info )
```

computes the QR factorization of a m×n matrix

A = Q \* R

where A is an  $m \times n$  matrix, Q is a  $m \times n$  matrix, and R is an  $n \times n$  upper triangular matrix using the generic API interface.

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXgeqrf\_bufferSize().

The matrix R is overwritten in upper triangular part of A, including diagonal elements.

The matrix Q is not formed explicitly, instead, a sequence of householder vectors are stored in lower triangular part of A. The leading nonzero element of householder vector is assumed to

be 1 such that output parameter TAU contains the scaling factor  $\tau$ . If v is original householder vector, q is the new householder vector corresponding to  $\tau$ , satisying the following relation

$$I - 2^* \nu^* \nu^H = I - \tau^* q^* q^H$$

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnXgeqrf supports only the default algorithm.

Please visit <u>cuSOLVER Library Samples - Xgeqrf</u> for a code example.

#### Table of algorithms supported by cusolverDnXgeqrf

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

List of input arguments for cusolverDnXgeqrf\_bufferSize and cusolverDnXgeqrf: API of geqrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
dataTypeA	host	in	Data type of array A.
A	device	in/out	Array of dimension lda * n with lda is not less than max (1, m).
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
TAU	device	output	Array of dimension at least min (m, n).
computeType	host	in	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhost	input	Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.
info	device	output	If info = 0, the LU factorization is successful. If info = -i, the i-th parameter is wrong (not counting handle).

The generic API has two different types, dataTypeA is data type of the matrix A and array tau and computeType is compute type of the operation. cusolverDnXgeqrf only supports the following four combinations.

#### Valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SGEQRF
CUDA_R_64F	CUDA_R_64F	DGEQRF
CUDA_C_32F	CUDA_C_32F	CGEQRF
CUDA_C_64F	CUDA_C_64F	ZGEQRF

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n<0 or lda <max(1,m)).< td=""></max(1,m)).<>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.4.6. cusolverDnXsytrs()

The helper functions below can calculate the sizes needed for pre-allocated buffers.

```
cusolverStatus_t
cusolverDnXsytrs_bufferSize(
    cusolverDnHandle_t handle,
    cublasFillMode_t uplo,
    int64_t n,
    int64_t nrhs,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    const int64_t *ipiv,
    cudaDataType dataTypeB,
    void *B,
    int64_t ldb,
    size_t *workspaceInBytesOnDevice,
    size_t *workspaceInBytesOnHost);
```

The following routine:

```
cusolverStatus_t CUSOLVERAPI cusolverDnXsytrs(
    cusolverDnHandle_t handle,
    cublasFillMode_t uplo,
    int64_t n,
    int64_t nrhs,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    const int64_t *ipiv,
    cudaDataType dataTypeB,
    void *B,
    int64_t ldb,
    void *bufferOnDevice,
    size_t workspaceInBytesOnDevice,
    void *bufferOnHost,
```

size t workspaceInBytesOnHost, int \*info);

solves a system of linear equations using the generic API interfacte.

A contains the factorization from cusolverDnXsytrf(), only lower or upper part is meaningful, the other part is not touched.

If input parameter uplo is CUBLAS FILL MODE LOWER, the details of the factorization are stores as:

$$A = L^* D^* L^T$$

If input parameter uplo is CUBLAS FILL MODE UPPER, the details of the factorization are stores as:

$$A = U^* D^* U^T$$

The user has to provide the pivot indices that can be otained by cusolverDnXsytrf() as well as device and host work spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice and workspaceInBytesOnHost are sizes in bytes of the device and host work spaces, and they are returned by cusolverDnXsytrs\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

List of input arguments for cusolverDnXsytrs\_bufferSize and cusolverDnXsytrs:

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
n	host	input	Number of rows and columns of matrix A.
nrhs	host	input	Number of right-hand sides.
dataTypeA	host	in	Data type of array A.
A	device	input	Array of dimension lda * n with lda is not less than max (1, n).
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
ipiv	device	input	Array of size at least n, containing pivot indices.
dataTypeB	host	in	Data type of array B.
В	device	in/out	Array of dimension ldb * nrhs with ldb is not less than max(1,nrhs).
ldb	host	input	Leading dimension of two-dimensional array used to store matrix B.

### API of sytrs

Parameter	Memory	In/out	Meaning
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhoet	input	Size in bytes of bufferOnDevice, returned by cusolverDnXsytrs_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXsytrs_bufferSize.
info	device	output	<pre>If info = 0, the Cholesky factorization is successful. If info = -i, the i- th parameter is wrong (not counting handle). If info = i, the leading minor of order i is not positive definite.</pre>

The generic API has two different types: dataTypeA is data type of the matrix A, dataTypeB is data type of the matrix A. cusolverDnXsytrs only supports the following four combinations:

### Valid combination of data type and compute type

DataTypeA	DataTypeB	Meaning
CUDA_R_32F	CUDA_R_32F	SSYTRS
CUDA_R_64F	CUDA_R_64F	DSYTRS
CUDA_C_32F	CUDA_C_32F	CSYTRS
CUDA_C_64F	CUDA_C_64F	ZSYTRS

### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	Data type is not supported.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.4.7. cusolverDnXtrtri()

The helper functions below can calculate the sizes needed for pre-allocated buffers.

```
cusolverStatus_t
cusolverDnXtrtri_bufferSize(
    cusolverDnHandle_t handle,
    cublasFillMode_t uplo,
    cublasDiagType_t diag,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64 t lda,
```

```
size_t *workspaceInBytesOnDevice,
size t *workspaceInBytesOnHost);
```

The following routine:

```
cusolverStatus_t
cusolverDnXtrtri(
    cusolverDnHandle_t handle,
    cublasFillMode_t uplo,
    cublasDiagType_t diag,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64_t lda,
    void *bufferOnDevice,
    size_t workspaceInBytesOnDevice,
    void *bufferOnHost,
    size_t workspaceInBytesOnHost,
    int *info);
```

computes the inverse of a triangular matrix using the generic API interfacte.

A is an  $n \times n$  triangular matrix, only lower or upper part is meaningful. The input parameter up10 indicates which part of the matrix is used. The function would leave other part untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced by lower triangular inverse.

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular inverse.

The user has to provide device and host work spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice and workspaceInBytesOnHost are sizes in bytes of the device and host work spaces, and they are returned by cusolverDnXtrtri\_bufferSize().

If matrix inversion fails, the output parameter info = i shows A(i,i) = 0.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Please visit <u>cuSOLVER Library Samples - Xtrtri</u> for a code example.

List of input arguments for cusolverDnXtrtri\_bufferSize and cusolverDnXtrtri:

### API of trtri

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced.
diag	host	input	The enumerated unit diagonal type.
n	host	input	Number of rows and columns of matrix A.

Parameter	Memory	In/out	Meaning
dataTypeA	host	in	Data type of array A.
A	device	in/out	Array of dimension lda * n with lda is not less than max(1,n).
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhost	input	Size in bytes of bufferOnDevice, returned by cusolverDnXtrtri_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXtrtri_bufferSize.
info	device	output	<pre>If info = 0, the matrix inversion succeeded. If info = -i, the i-th parameter is wrong (not counting handle). If info = i, A(i,i) = 0.</pre>

### Valid data types

DataTypeA	Meaning
CUDA_R_32F	STRTRI
CUDA_R_64F	DTRTRI
CUDA_C_32F	CTRTRI
CUDA_C_64F	ZTRTRI

### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_NOT_SUPPORTED	Data type is not supported.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0 or lda <max(1,n)).< td=""></max(1,n)).<>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.4.5. Dense Eigenvalue Solver Reference (64-bit API)

This section describes eigenvalue solver API of cuSolverDN, including bidiagonalization and SVD.

### 2.4.5.1. cusolverDnXgesvd()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus t
cusolverDnXgesvd bufferSize(
   cusolverDnHandle_t handle,
   cusolverDnParams_t params,
   signed char jobu,
   signed char jobvt,
   int64_t m,
   int64_t n,
    cudaDataType dataTypeA,
    const void *A,
   int64 t lda,
   cudaDataType dataTypeS,
    const void *S,
   cudaDataType dataTypeU,
   const void *U,
   int64 t ldu,
    cudaDataType dataTypeVT,
    const void *VT,
    int64 t ldvt,
    cudaDataType computeType,
    size_t *workspaceInBytesOnDevice,
size_t *workspaceInBytesOnHost)
```

The following routine:

```
cusolverStatus t
cusolverDnXgesvd(
   cusolverDnHandle t handle,
   cusolverDnParams_t params,
   signed char jobu,
    signed char jobvt,
   int64 t m,
   int64<sup>-</sup>t n,
   cudaDataType dataTypeA,
   void *A,
int64_t lda,
   cudaDataType dataTypeS,
   void *S,
    cudaDataType dataTypeU,
    void *U,
   int64 t ldu,
   cudaDataType dataTypeVT,
    void *VT,
    int64 t ldvt,
   cudaDataType computeType,
    void *bufferOnDevice,
    size_t workspaceInBytesOnDevice,
    void *bufferOnHost,
    size_t workspaceInBytesOnHost,
    int *info)
```

This function computes the singular value decomposition (SVD) of a  $m \times n$  matrix A and corresponding the left and/or right singular vectors. The SVD is written

$$A = U^* \Sigma^* V^H$$

where  $\Sigma$  is an m×n matrix which is zero except for its min (m, n) diagonal elements, U is an m×m unitary matrix, and v is an n×n unitary matrix. The diagonal elements of  $\Sigma$  are the singular values of A; they are real and non-negative, and are returned in descending order. The first min (m, n) columns of U and v are the left and right singular vectors of A.

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXgesvd\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). if bdsgr did not converge, info specifies how many superdiagonals of an intermediate bidiagonal form did not converge to zero.

Currently, cusolverDnXgesvd supports only the default algorithm.

#### Table of algorithms supported by cusolverDnXgesvd

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

Please visit <u>cuSOLVER Library Samples - Xgesvd</u> for a code example.

Remark 1: gesvd only supports m>=n.

Remark 2: the routine returns  $V^H$  , not v.

List of input arguments for cusolverDnXgesvd\_bufferSize and cusolverDnXgesvd: API of cusolverDnXgesvd

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
jobu	host	input	Specifies options for computing all or part of the matrix $v = A'$ : all m columns of U are returned in array U: = 'S': the first min(m,n) columns of U (the left singular vectors) are returned in the array U; = 'O': the first min(m,n) columns of U (the left singular vectors) are overwritten on the array A; = 'N': no columns of U (no left singular vectors) are computed.
jobvt	host	input	Specifies options for computing all or part of the matrix V**T: = 'A': all N rows of V**T are returned in the array VT; = 'S': the first min(m,n) rows of V**T (the right singular vectors) are returned in the array VT; = 'O': the first min(m,n) rows of V**T (the right singular vectors) are overwritten on the array A; = 'N': no rows of V**T (no right singular vectors) are computed.
m	host	input	Number of rows of matrix A.

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Parameter	Memory	In/out	Meaning	
n	host	input	Number of columns of matrix A.	
dataTypeA	host	input	Data type of array A.	
A	device	in/out	Array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.	
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.	
dataTypeS	host	input	Data type of array s.	
S	device	output	Real array of dimension min(m,n). The singular values of A, sorted so that S(i) >= S(i+1).	
dataTypeU	host	input	Data type of array U.	
U	device	output	Array of dimension ldu * m with ldu is not less than max(1,m). U contains the m×m unitary matrix U.	
ldu	host	input	Leading dimension of two-dimensional array used to store matrix <b>v</b> .	
dataTypeVT	host	input	Data type of array VT.	
VT	device	output	Array of dimension ldvt * n with ldvt is not less than max(1,n). VT contains the n×n unitary matrix V**T.	
ldvt	host	input	Leading dimension of two-dimensional array used to store matrix vt.	
computeType	host	input	Data type of computation.	
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.	
workspaceInBytesOnD	evh <b>ce</b> t	input	Dize in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.	
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.	
workspaceInBytesOnH	oshost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.	
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info &gt; 0, info indicates how many superdiagonals of an intermediate bidiagonal form did not converge to zero.</pre>	

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeS is data type of the vector S and dataTypeU is data type of the matrix U, dataTypeVT is data type of the matrix VT, computeType is compute type of the operation. cusolverDnXgesvd only supports the following four combinations.

### Valid combination of data type and compute type

DataTypeA	DataTypeS	DataTypeU	DataTypeVT	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SGESVD
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DGESVD
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CUDA_C_32F	CUDA_C_32F	CGESVD
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	CUDA_C_64F	CUDA_C_64F	ZGESVD

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m) ).<="" ldu<max(1,m)="" ldvt<max(1,n)="" or="" pre=""></max(1,m)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.5.2. cusolverDnXgesvdp()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus t
cusolverDnXgesvdp bufferSize(
   cusolverDnHandle_t handle,
   cusolverDnParams t params,
   cusolverEigMode_t jobz,
   int econ,
   int64 t m,
   int64_t n,
   cudaDataType dataTypeA,
    const void *A,
   int64 t lda,
   cudaDataType dataTypeS,
   const void *S,
   cudaDataType dataTypeU,
const void *U,
   int64 t ldu,
   cudaDataType dataTypeV,
    const void *V,
int64_t ldv,
    cudaDataType computeType,
    size t *workspaceInBytesOnDevice,
   size_t *workspaceInBytesOnHost)
```

The routine below:

```
cusolverStatus_t
cusolverDnXgesvdp(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cusolverEigMode_t jobz,
    int econ,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64_t lda,
    cudaDataType dataTypeS,
    void *S,
```

```
cudaDataType dataTypeU,
void *U,
int64_t ldu,
cudaDataType dataTypeV,
void *V,
int64_t ldv,
cudaDataType computeType,
void *bufferOnDevice,
size_t workspaceInBytesOnDevice,
void *bufferOnHost,
size_t workspaceInBytesOnHost,
int *d_info,
double *h err sigma)
```

This function computes the singular value decomposition (SVD) of a  $m \times n$  matrix A and corresponding the left and/or right singular vectors. The SVD is written

 $A = U^* \Sigma^* V^H$ 

where  $\Sigma$  is an m×n matrix which is zero except for its min (m, n) diagonal elements, U is an m×m unitary matrix, and v is an n×n unitary matrix. The diagonal elements of  $\Sigma$  are the singular values of A; they are real and non-negative, and are returned in descending order. The first min (m, n) columns of U and v are the left and right singular vectors of A.

cusolverDnXgesvdp combines polar decomposition in [14] and cusolverDnXsyevd to compute SVD. It is much faster than cusolverDnXgesvd which is based on QR algorithm. However polar decomposition in [14] may not deliver a full unitary matrix when the matrix A has a singular value close to zero. To workaround the issue when the singular value is close to zero, we add a small perturbation so polar decomposition can deliver the correct result. The consequence is inaccurate singular values shifted by this perturbation. The output parameter h\_err\_sigma is the magnitude of this perturbation. In other words, h\_err\_sigma shows the accuracy of SVD.

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXgesvdp bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnXgesvdp supports only the default algorithm.

### Table of algorithms supported by cusolverDnXgesvdp

CUSOLVER_ALG_0 or NULL	Default algorithm.
------------------------	--------------------

Please visit <u>cuSOLVER Library Samples - Xgesvdp</u> for a code example.

Remark 1: gesvdp supports n>=m as well.

Remark 2: the routine returns v, not  $V^H$ 

List of input arguments for cusolverDnXgesvdp bufferSize and cusolverDnXgesvdp:

### API of cusolverDnXgesvdp

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.

Parameter	Memory	In/out	Meaning
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
jobz	host	input	Specifies options to either compute singular values only or compute singular vectors as well:
			jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute singular values only.
			jobz = CUSOLVER_EIG_MODE_VECTOR : Compute singular values and singular vectors.
econ	host	input	econ = 1 for economy size for U and V.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.
dataTypeA	host	input	Data type of array A.
A	device	in/out	Array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
dataTypeS	host	input	Data type of array s.
S	device	output	Real array of dimension min(m,n). The singular values of A, sorted so that s(i) >= s(i+1).
dataTypeU	host	input	Data type of array v.
U	device	output	Array of dimension ldu * m with ldu is not less than max (1,m). U contains the m×m unitary matrix U. If econ=1, only reports first min (m, n) columns of U.
ldu	host	input	Leading dimension of two-dimensional array used to store matrix <b>v</b> .
dataTypeV	host	input	Data type of array v.
V	device	output	Array of dimension ldv * n with ldv is not less than max (1, n). V contains the n×n unitary matrix V. if econ=1, only reports first min (m, n) columns of V.
ldv	host	input	Leading dimension of two-dimensional array used to store matrix v.
computeType	host	input	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhost	input	Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.

Parameter	Memory	In/out	Meaning
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle).</pre>
h_err_sigma	host	output	Magnitude of the perturbation, showing the accuracy of SVD.

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeS is data type of the vector S and dataTypeU is data type of the matrix U, dataTypeV is data type of the matrix V, computeType is compute type of the operation. cusolverDnXgesvdp only supports the following four combinations:

Valid combination of data type and compute type

DataTypeA	DataTypeS	DataTypeU	DataTypeV	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SGESVDP
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DGESVDP
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CUDA_C_32F	CUDA_C_32F	CGESVDP
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	CUDA_C_64F	CUDA_C_64F	ZGESVDP

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m) ).<="" ldu<max(1,m)="" ldv<max(1,n)="" or="" pre=""></max(1,m)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.5.3. cusolverDnXgesvdr()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnXgesvdr_bufferSize (
  cusolverDnHandle_t handle,
  cusolverDnParams_t params,
  signed char jobu,
  signed char jobv,
  int64_t m,
  int64_t n,
  int64_t k,
  int64_t p,
  int64_t niters,
  cudaDataType dataTypeA,
  const void *A,
```

```
int64_t lda,
cudaDataType dataTypeSrand,
const void *Srand,
cudaDataType dataTypeUrand,
const void *Urand,
int64_t ldUrand,
cudaDataType dataTypeVrand,
const void *Vrand,
int64_t ldVrand,
cudaDataType computeType,
size_t *workspaceInBytesOnDevice,
size_t *workspaceInBytesOnHost )
```

The routine below

```
cusolverStatus t
cusolverDnXgesvdr(
cusolverDnHandle_t handle,
cusolverDnParams_t params,
signed char jobu,
signed char jobv,
int64 t m,
int64<sup>t</sup> n,
int64 t k,
int64 t p,
int64 t niters,
cudaDataType dataTypeA,
void *A,
int64 t lda,
cudaDataType dataTypeSrand,
void *Srand,
cudaDataType dataTypeUrand,
void *Urand,
int64 t ldUrand,
cudaDataType dataTypeVrand,
void *Vrand,
int64 t ldVrand,
cudaDataType computeType,
void *bufferOnDevice,
size_t workspaceInBytesOnDevice,
void *bufferOnHost,
size_t workspaceInBytesOnHost,
int *d info)
```

This function computes the approximated rank-k singular value decomposition (k-SVD) of an  $m \times n$  matrix A and the corresponding left and/or right singular vectors. The k-SVD is written as

### $A_{k} \approx U^{*} \Sigma^{*} V^{H}$

where  $\Sigma$  is a  $k \times k$  matrix which is zero except for its diagonal elements, U is an  $m \times k$ orthonormal matrix, and V is an  $k \times n$  orthonormal matrix. The diagonal elements of  $\Sigma$  are the approximated singular values of A; they are real and non-negative, and are returned in descending order. The columns of U and V are the top-k left and right singular vectors of A.

cusolverDnXgesvdr implements randomized methods described in [15] to compute k-SVD that is accurate with high probablity if the conditions described in [15] hold. cusolverDnXgesvdr is intended to compute a very small portion of the spectrum (meaning

that k is very small compared to min (m, n)). of A fast and with good quality, specially when the dimenions of the matrix are large.

The accuracy of the method depends on the spectrum of A, the number of power iterations niters, the oversampling parameter p and the ratio between p and the dimensions of the matrix A. Larger values of oversampling p or larger number of iterations niters might produce more accurate approximations, but it will also increase the run time of cusolverDnXgesvdr.

Our recommendation is to use two iterations and set the oversampling to at least 2k. Once the solver provides enough accuracy, adjust the values of k and niters for better performance.

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXgesvdr bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

Currently, cusolverDnXgesvdr supports only the default algorithm.

### Table of algorithms supported by cusolverDnXgesvdr

CUSOLVER_ALG_0 or NULL	Default algorithm.	
	Ŭ	

Please visit <u>cuSOLVER Library Samples - Xgesvdr</u> for a code example.

Remark 1: gesvdr supports n>=m as well.

Remark 2: the routine returns v, not  $V^H$ 

List of input arguments for cusolverDnXgesvdr\_bufferSize and cusolverDnXgesvdr:

### API of cusolverDnXgesvdr

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
jobu	host	input	Specifies options for computing all or part of the matrix $v$ : = 'S': the first k columns of U (the left singular vectors) are returned in the array U; = 'N': no columns of U (no left singular vectors) are computed.
jobv	host	input	Specifies options for computing all or part of the matrix V: = 'S': the first k rows of V (the right singular vectors) are returned in the array V; = 'N': no rows of V (no right singular vectors) are computed.
m	host	input	Number of rows of matrix A.
n	host	input	Number of columns of matrix A.

Parameter	Memory	In/out	Meaning
k	host	input	Rank of the k-SVD decomposition of matrix A. rank is less than $\min(m, n)$ .
q	host	input	Oversampling. The size of the subspace will be $(k + p)$ . $(k+p)$ is less than min $(m, n)$ .
niters	host	input	Number of iteration of power method.
dataTypeA	host	input	Data type of array A.
A	device	in/out	Array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
dataTypeS	host	input	Data type of array s.
S	device	output	Real array of dimension min(m,n). The singular values of A, sorted so that S(i) >= S(i+1).
dataTypeU	host	input	Data type of array U.
U	device	output	Array of dimension ldu * m with ldu is not less than max(1,m).U contains the m×m unitary matrix U. if jobu=S, only reports first min(m,n) columns of U.
ldu	host	input	Leading dimension of two-dimensional array used to store matrix v.
dataTypeV	host	input	Data type of array v.
V	device	output	Array of dimension ldv * n with ldv is not less than max(1,n).V contains the n×n unitary matrix V. If jobv=S, only reports first min(m,n) columns of V.
ldv	host	input	Leading dimension of two-dimensional array used to store matrix v.
computeType	host	input	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOn	Devh <b>ce</b> t	input	Size in bytes of bufferOnDevice, returned by cusolverDnXgesvdr_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOn	Hoshost	input	Size in bytes of bufferOnHost, returned by cusolverDnXgesvdr_bufferSize.
d_info	device	output	<pre>lf info = 0, the operation is successful. lf info = -i, the i-th parameter is wrong (not counting handle).</pre>

The generic API has five different types, dataTypeA is data type of the matrix A, dataTypes is data type of the vector s and dataTypeU is data type of the matrix U, dataTypeV is data type of the matrix V, computeType is compute type of the operation. cusolverDnXgesvdr only supports the following four combinations.

DataTypeA	DataTypeS	DataTypeU	DataTypeV	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SGESVDR
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DGESVDR
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CUDA_C_32F	CUDA_C_32F	CGESVDR
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	CUDA_C_64F	CUDA_C_64F	ZGESVDR

Valid combination of data type and compute type

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	<pre>Invalid parameters were passed (m, n&lt;0 or lda<max(1,m) ).<="" ldu<max(1,m)="" ldv<max(1,n)="" or="" pre=""></max(1,m)></pre>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.5.4. cusolverDnXsyevd()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverDnXsyevd_bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cusolverEigMode_t jobz,
    cublasFillMode_t uplo,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
    cudaDataType dataTypeW,
    const void *W,
    cudaDataType computeType,
    size_t *workspaceInBytesOnDevice,
    size t *workspaceInBytesOnHost)
```

The following routine:

```
cusolverStatus_t
cusolverDnXsyevd(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cusolverEigMode_t jobz,
    cublasFillMode_t uplo,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
```

```
int64_t lda,
cudaDataType dataTypeW,
void *W,
cudaDataType computeType,
void *bufferOnDevice,
size_t workspaceInBytesOnDevice,
void *bufferOnHost,
size_t workspaceInBytesOnHost,
int *info)
```

computes eigenvalues and eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A using the generic API interface. The standard symmetric eigenvalue problem is

$$A^*V = V^* \Lambda$$

where  $\Lambda$  is a real  $n \times n$  diagonal matrix. v is an  $n \times n$  unitary matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXsyevd bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Please visit <u>cuSOLVER Library Samples - Xsyevd</u> for a code example.

Currently, cusolverDnXsyevd supports only the default algorithm.

### Table of algorithms supported by cusolverDnXsyevd

CUSOLVER ALG 0 or NULL	Default algorithm.

List of input arguments for cusolverDnXsyevd\_bufferSize and cusolverDnXsyevd:

### API of cusolverDnXsyevd

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
uplo	host	input	Specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo =

Parameter	Memory	In/out	Meaning
			CUBLAS_FILL_MODE_UPPER: Upper triangle of a is stored.
n	host	input	Number of rows (or columns) of matrix A.
dataTypeA	host	in	Data type of array A.
A	device	in/out	Array of dimension lda * n with lda is not less than max (1, n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.
dataTypeW	host	in	Data type of array w.
Μ	device	output	A real array of dimension n. The eigenvalue values of A, in ascending order, i.e., sorted so that W(i) <= W(i +1).
computeType	host	in	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhoet	input	Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.
info	device	output	<pre>If info = 0, the operation is successful. If info = -i, the i-th parameter is wrong (not counting handle). If info = i (&gt; 0), info indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.</pre>

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeW is data type of the matrix W and computeType is compute type of the operation. cusolverDnXsyevd only supports the following four combinations.

Valid combination of data type and compute type

DataTypeA	DataTypeW	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SSYEVD
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DSYEVD
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CHEEVD
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	ZHEEVD

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,n),>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.4.5.5. cusolverDnXsyevdx()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus t
cusolverDnXsyevdx bufferSize(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cusolverEigMode_t jobz,
    cusolverEigRange_t range,
    cublasFillMode t uplo,
    int64_t n,
    cudaDataType dataTypeA,
    const void *A,
    int64_t lda,
void *vl,
    void *vu,
int64_t il,
int64_t iu,
int64_t *h_meig,
    cudaDataType dataTypeW,
    const void *W,
    cudaDataType computeType,
    size t *workspaceInBytesOnDevice,
    size t *workspaceInBytesOnHost)
```

The following routine:

```
cusolverStatus_t CUSOLVERAPI cusolverDnXsyevdx(
    cusolverDnHandle_t handle,
    cusolverDnParams_t params,
    cusolverEigMode_t jobz,
    cusolverEigRange_t range,
    cublasFillMode t uplo,
```

```
int64 t n,
cudaDataType dataTypeA,
void *A,
int64 t lda,
void * vl,
void * vu,
int64 t il,
int64 t iu,
int64 t *meig64,
cudaDataType dataTypeW,
void *W,
cudaDataType computeType,
void *bufferOnDevice,
size_t workspaceInBytesOnDevice,
void *bufferOnHost,
size t workspaceInBytesOnHost,
int *info)
```

computes all or selection of the eigenvalues and optionally eigenvectors of a symmetric (Hermitian)  $n \times n$  matrix A using the generic API interface. The standard symmetric eigenvalue problem is

#### $A^*V = V^*\Lambda$

where  $\Lambda$  is a real n×h\_meig diagonal matrix. V is an n×h\_meig unitary matrix. h\_meig is the number of eigenvalues/eigenvectors computed by the routine, h\_meig is equal to n when the whole spectrum (e.g., range = CUSOLVER\_EIG\_RANGE\_ALL) is requested. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

The user has to provide device and host working spaces which are pointed by input parameters bufferOnDevice and bufferOnHost. The input parameters workspaceInBytesOnDevice (and workspaceInBytesOnHost) is size in bytes of the device (and host) working space, and it is returned by cusolverDnXsyevdx bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

if jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Currently, cusolverDnXsyevdx supports only the default algorithm.

Please visit <u>cuSOLVER Library Samples - Xsyevdx</u> for a code example.

#### Table of algorithms supported by cusolverDnXsyevdx

CUSOLV	ER_ALG_0 OF NULL	Default algorithm.	
--------	------------------	--------------------	--

List of input arguments for cusolverDnXsyevdx\_bufferSize and cusolverDnXsyevdx: API of cusolverDnXsyevdx

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverDN library context.
params	host	input	Structure with information collected by cusolverDnSetAdvOptions.

Parameter	Memory	In/out	Meaning
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair: jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.
range	host	input	Specifies options to which selection of eigenvalues and optionally eigenvectors that need to be computed: range = CUSOLVER_EIG_RANGE_ALL : all eigenvalues/eigenvectors will be found, will becomes the classical syevd/heevd routine; range = CUSOLVER_EIG_RANGE_V : all eigenvalues/eigenvectors in the half- open interval (vl,vu) will be found; range = CUSOLVER_EIG_RANGE_I : the il-th through iu-th eigenvalues/eigenvectors will be found;
uplo	host	input	Specifies which part of A is stored. uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored. uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.
n	host	input	Number of rows (or columns) of matrix A.
dataTypeA	host	in	Data type of array A.
A	device	in/out	Array of dimension lda * n with lda is not less than max(1,n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of A contains the upper triangular part of the matrix A. If uplo = CUBLAS_FILL_MODE_LOWER, the leading n-by-n lower triangular part of A contains the lower triangular part of the matrix A. On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info = 0, A contains the orthonormal eigenvectors of the matrix A. If jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.
lda	host	input	Leading dimension of two-dimensional array used to store matrix A.1da is not less than max(1,n).
vl,vu	host	input	<pre>If range = CUSOLVER_EIG_RANGE_V, the lower and upper bounds of the interval to be searched for eigenvalues. vl &gt; vu. Not referenced if range = CUSOLVER_EIG_RANGE_ALL or range</pre>

Parameter	Memory	In/out	Meaning
			= CUSOLVER_EIG_RANGE_I. Note that, if eigenvalues are very close to each other, it is well known that two different eigenvalues routines might find slightly different number of eigenvalues inside the same interval. This is due to the fact that different eigenvalue algorithms, or even same algorithm but different run might find eigenvalues within some rounding error close to the machine precision. Thus, if the user want to be sure not to miss any eigenvalue within the interval bound, we suggest that, the user substract/add epsilon (machine precision) to the interval bound such as (vl=vl-eps, vu=vu+eps]. this suggestion is valid for any selective routine from cuSolver or LAPACK.
il,iu	host	input	Integer. If range = CUSOLVER_EIG_RANGE_I, the indices (in ascending order) of the smallest and largest eigenvalues to be returned. 1 <= il <= iu <= n, if n > 0; il = 1 and iu = 0 if n = 0. Not referenced if range = CUSOLVER_EIG_RANGE_ALL or range = CUSOLVER_EIG_RANGE_V.
h_meig	host	output	<pre>Integer. The total number of eigenvalues found. 0 &lt;= h_meig &lt;= n. If range = CUSOLVER_EIG_RANGE_ALL, h_meig = n, and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.</pre>
dataTypeW	host	in	Data type of array w.
W	device	output	A real array of dimension n. The eigenvalue values of A, in ascending order, i.e., sorted so that W(i) <= W(i +1).
computeType	host	in	Data type of computation.
bufferOnDevice	device	in/out	Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.
workspaceInBytesOnDe	vhoet	input	Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.
bufferOnHost	host	in/out	Host workspace. Array of type void of size workspaceInBytesOnHost bytes.
workspaceInBytesOnHo	shost	input	Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.
info	device	output	<pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is</pre>

Parameter	Memory	In/out	Meaning
			<pre>wrong (not counting handle). If info = i (&gt; 0), info indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.</pre>

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeW is data type of the matrix W and computeType is compute type of the operation. cusolverDnXsyevdx only supports the following four combinations:

#### Valid combination of data type and compute type

DataTypeA	DataTypeW	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SSYEVDX
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DSYEVDX
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CHEEVDX
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	ZHEEVDX

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n<0, or lda <max(1, is<br="" jobz="" n),="" or="">not CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or range is not CUSOLVER_EIG_RANGE_ALL or CUSOLVER_EIG_RANGE_V or CUSOLVER_EIG_RANGE_I, or uplo is not CUBLAS_FILL_MODE_LOWER or CUBLAS_FILL_MODE_UPPER).</max(1,>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.5. cuSolverSP: sparse LAPACK Function Reference

This section describes the API of cuSolverSP, which provides a subset of LAPACK funtions for sparse matrices in CSR or CSC format.

## 2.5.1. Helper Function Reference

### 2.5.1.1. cusolverSpCreate()

```
cusolverStatus_t
cusolverSpCreate(cusolverSpHandle t *handle)
```

This function initializes the cuSolverSP library and creates a handle on the cuSolver context. It must be called before any other cuSolverSP API function is invoked. It allocates hardware resources necessary for accessing the GPU.

#### Output

handle	The pointer to the handle to the cuSolverSP
	context.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The initialization succeeded.
CUSOLVER_STATUS_NOT_INITIALIZED	The CUDA Runtime initialization failed.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.

### 2.5.1.2. cusolverSpDestroy()

```
cusolverStatus_t
cusolverSpDestroy(cusolverSpHandle_t handle)
```

This function releases CPU-side resources used by the cuSolverSP library.

### Input

andle	The handle to the cuSolverSP context.
-------	---------------------------------------

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The shutdown succeeded.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.5.1.3. cusolverSpSetStream()

```
cusolverStatus_t
cusolverSpSetStream(cusolverSpHandle t handle, cudaStream t streamId)
```

This function sets the stream to be used by the cuSolverSP library to execute its routines.

#### Input

handle	The handle to the cuSolverSP context.
streamId	The stream to be used by the library.

### Status Returned

CUSOLVER_STATUS_SUCCESS	The stream was set successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.5.1.4. cusolverSpXcsrissym()

This function checks if A has symmetric pattern or not. The output parameter issym reports 1 if A is symmetric; otherwise, it reports 0.

The matrix A is an m×m sparse matrix that is defined in CSR storage format by the four arrays csrValA, csrRowPtrA, csrEndPtrA and csrColIndA.

The supported matrix type is CUSPARSE MATRIX TYPE GENERAL.

The csrlsvlu and csrlsvqr do not accept non-general matrix. the user has to extend the matrix into its missing upper/lower part, otherwise the result is not expected. The user can use csrissym to check if the matrix has symmetric pattern or not.

Remark 1: only CPU path is provided.

Remark 2: the user has to check returned status to get valid information. The function converts A to CSC format and compare CSR and CSC format. If the CSC failed because of insufficient resources, issym is undefined, and this state can only be detected by the return status code.

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Parameter	MemorySpace	Description	
handle	host	Handle to the cuSolverSP library context.	
m	host	Number of rows and columns of matrix A.	
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.	
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.	
csrRowPtrA	host	Integer array of ${\tt m}$ elements that contains the start of every row.	
csrEndPtrA	host	Integer array of m elements that contains the end of the last row plus one.	
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix A.	

#### Output

Parameter	MemorySpace	Description	
issym	host	1 if A is symmetric; 0 otherwise.	

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, nnzA<=0), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

# 2.5.2. High Level Function Reference

This section describes high level API of cuSolverSP, including linear solver, least-square solver and eigenvalue solver. The high-level API is designed for ease-of-use, so it allocates any required memory under the hood automatically. If the host or GPU system memory is not enough, an error is returned.

### 2.5.2.1. cusolverSp<t>csrlsvlu()

```
cusolverStatus t
cusolverSpScsrlsvlu[Host](cusolverSpHandle t handle,
                 int n,
                 int nnzA,
                 const cusparseMatDescr t descrA,
                 const float *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const float *b,
                 float tol,
                 int reorder,
                 float *x,
                 int *singularity);
cusolverStatus t
cusolverSpDcsrlsvlu[Host](cusolverSpHandle t handle,
                 int n,
                 int nnzA,
                 const cusparseMatDescr t descrA,
                 const double *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const double *b,
                 double tol,
                 int reorder,
                 double *x,
                 int *singularity);
```

```
cusolverStatus t
cusolverSpCcsrlsvlu[Host](cusolverSpHandle t handle,
                 int n,
                 int nnzA,
                 const cusparseMatDescr t descrA,
                 const cuComplex *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const cuComplex *b,
                 float tol,
                 int reorder,
                 cuComplex *x,
                 int *singularity);
cusolverStatus t
cusolverSpZcsrlsvlu[Host](cusolverSpHandle_t handle,
                 int n,
                 int nnzA,
                 const cusparseMatDescr t descrA,
                 const cuDoubleComplex *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const cuDoubleComplex *b,
                 double tol,
                 int reorder,
                 cuDoubleComplex *x,
                 int *singularity);
```

This function solves the linear system

 $A^*x = b$ 

where A is an  $n \times n$  sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA. b is the right-hand-side vector of size n, and x is the solution vector of size n.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. If matrix A is symmetric/ Hermitian and only lower/upper part is used or meaningful, the user has to extend the matrix into its missing upper/lower part, otherwise the result would be wrong.

The linear system is solved by sparse LU with partial pivoting:

 $P^*A = L^*U$ 

cusolver library provides three reordering schemes, symrcm symamd, and csrmetisnd to reduce zero fill-in which dramactically affects the performance of LU factorization. The input parameter reorder can enable symrcm (symamd or csrmetisnd) if reorder is 1 (2, or 3), otherwise, no reordering is performed.

If reorder is nonzero, csrlsvlu does

$$P^*A^*Q^T = L^*U$$

where  $Q = \operatorname{symrcm}(A + A^T)$ .

If A is singular under given tolerance (max(to1, 0)), then some diagonal elements of v is zero, i.e.

### |U(j,j)| < tol for some j

The output parameter singularity is the smallest index of such j. If A is non-singular, singularity is -1. The index is base-0, independent of base index of A. For example, if 2nd column of A is the same as first column, then A is singular and singularity = 1 which means  $U(1,1) \approx 0$ .

Remark 1: csrlsvlu performs traditional LU with partial pivoting, the pivot of k-th column is determined dynamically based on the k-th column of intermediate matrix. csrlsvlu follows Gilbert and Peierls's algorithm [4] which uses depth-first-search and topological ordering to solve triangular system (Davis also describes this algorithm in detail in his book [1]). since cuda 10.1, csrlsvlu will incrementally reallocate the memory to store L and U. This feature can avoid over-estimate size from QR factorization. In some cases, zero fill-in of QR can be order of magnitude higher than LU.

Remark 2: only CPU (Host) path is provided.

In	put
	put

Parameter	cusolverSp	*Host	Description
Parameter	MemSpace	MemSpace	Description
handle	host	host	Handle to the cuSolverSP library context.
n	host	host	Number of rows and columns of matrix A.
nnzA	host	host	Number of nonzeros of matrix A.
descrA	host	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	device	host	<type> array of nnzA (= csrRowPtrA(n) - csrRowPtrA(0) ) nonzero elements of matrix A.</type>
csrRowPtrA	device	host	Integer array of $n + 1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	host	Integer array of nnzA (= csrRowPtrA(n) - csrRowPtrA(0) ) column indices of the nonzero elements of matrix A.
b	device	host	Right hand side vector of size n.
tol	host	host	Tolerance to decide if singular or not.
reorder	host	host	No ordering if reorder=0. Otherwise, symrcm, symamd, or csrmetisnd is used to reduce zero fill-in.

### Output

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
x	device	host	Solution vector of size n, $x = inv(A)*b$ .
singularity	host	host	-1 if A is invertible. Otherwise, first index j such that ʊ(j,j)≈0

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n,nnzA<=0, base index is not 0 or 1, reorder is not 0,1,2,3)
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.2.2. cusolverSp<t>csrlsvqr()

```
cusolverStatus t
cusolverSpScsrlsvqr[Host](cusolverSpHandle t handle,
                 int m,
                 int nnz,
                 const cusparseMatDescr t descrA,
                 const float *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const float *b,
                 float tol,
                 int reorder,
                 float *x,
                 int *singularity);
cusolverStatus t
cusolverSpDcsrlsvqr[Host](cusolverSpHandle t handle,
                 int m,
                 int nnz,
                 const cusparseMatDescr t descrA,
                 const double *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const double *b,
                 double tol,
                 int reorder,
                 double *x,
                 int *singularity);
cusolverStatus t
cusolverSpCcsrlsvqr[Host](cusolverSpHandle t handle,
                 int m,
                 int nnz,
                 const cusparseMatDescr_t descrA,
```

```
const cuComplex *csrValA,
                 const int *csrRowPtrA,
                const int *csrColIndA,
                 const cuComplex *b,
                 float tol,
                 int reorder,
                 cuComplex *x,
                 int *singularity);
cusolverStatus t
cusolverSpZcsrlsvqr[Host](cusolverSpHandle t handle,
                 int m,
                 int nnz,
                 const cusparseMatDescr t descrA,
                 const cuDoubleComplex *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 const cuDoubleComplex *b,
                 double tol,
                 int reorder,
                 cuDoubleComplex *x,
                 int *singularity);
```

This function solves the linear system

 $A^*x = b$ 

A is an m×m sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA. b is the right-hand-side vector of size m, and x is the solution vector of size m.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. If matrix A is symmetric/ Hermitian and only lower/upper part is used or meaningful, the user has to extend the matrix into its missing upper/lower part, otherwise the result would be wrong.

The linear system is solved by sparse QR factorization,

 $A = Q^*R$ 

If A is singular under given tolerance (max(tol, 0)), then some diagonal elements of R is zero, i.e.

### |R(j,j)| < tol for some j

The output parameter singularity is the smallest index of such j. If A is non-singular, singularity is -1. The singularity is base-0, independent of base index of A. For example, if 2nd column of A is the same as first column, then A is singular and singularity = 1 which means  $R(1,1) \approx 0$ .

cusolver library provides three reordering schemes, symrcm symamd, and csrmetisnd to reduce zero fill-in which dramactically affects the performance of QR factorization. The input parameter reorder can enable symrcm (symamd or csrmetisnd) if reorder is 1 (2, or 3), otherwise, no reordering is performed.

Input

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
handle	host	host	Handle to the cuSolverSP library context.
m	host	host	Number of rows and columns of matrix A.
nnz	host	host	Number of nonzeros of matrix A.
descrA	host	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	device	host	<type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type>
csrRowPtrA	device	host	Integer array of $m + 1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	host	Integer array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) column indices of the nonzero elements of matrix A.
b	device	host	Right hand side vector of size m.
tol	host	host	Tolerance to decide if singular or not.
reorder	host	host	No ordering if reorder=0. Otherwise, symrcm, symamd, or csrmetisnd is used to reduce zero fill-in.

### Output

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
х	device	host	solution vector of size m, x = inv(A)*b.
singularity	host	host	-1 if A is invertible. Otherwise, first index j such that R(j,j) $\approx 0$

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, nnz<=0, base index is not 0 or 1, reorder is not 0,1,2,3)
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.2.3. cusolverSp<t>csrlsvchol()

```
cusolverStatus t
cusolverSpScsrlsvchol[Host](cusolverSpHandle t handle,
                     int m,
                     int nnz,
                     const cusparseMatDescr t descrA,
                     const float *csrVal,
                     const int *csrRowPtr,
                     const int *csrColInd,
                     const float *b,
                     float tol,
                     int reorder,
                     float *x,
                     int *singularity);
cusolverStatus t
cusolverSpDcsrlsvchol[Host](cusolverSpHandle t handle,
                     int m,
                     int nnz,
                     const cusparseMatDescr t descrA,
                     const double *csrVal,
                     const int *csrRowPtr,
                     const int *csrColInd,
                     const double *b,
                     double tol,
                     int reorder,
                     double *x,
                     int *singularity);
cusolverStatus t
cusolverSpCcsrlsvchol[Host](cusolverSpHandle t handle,
                     int m,
                     int nnz,
                     const cusparseMatDescr_t descrA,
                     const cuComplex *csrVal,
                     const int *csrRowPtr,
                     const int *csrColInd,
                     const cuComplex *b,
                     float tol,
                     int reorder,
                     cuComplex *x,
                     int *singularity);
cusolverStatus t
cusolverSpZcsrlsvchol[Host](cusolverSpHandle t handle,
                      int m,
                     int nnz,
                     const cusparseMatDescr t descrA,
                     const cuDoubleComplex *csrVal,
                     const int *csrRowPtr,
                     const int *csrColInd,
                     const cuDoubleComplex *b,
                     double tol,
                     int reorder,
                     cuDoubleComplex *x,
                     int *singularity);
```

This function solves the linear system

A \* x = b

A is an  $m \times m$  symmetric postive definite sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA. b is the right-hand-side vector of size m, and x is the solution vector of size m.

The supported matrix type is CUSPARSE MATRIX TYPE GENERAL and upper triangular part of A is ignored (if parameter reorder is zero). In other words, suppose input matrix A is decomposed as A = L + D + U, where L is lower triangular, D is diagonal and U is upper triangular. The function would ignore U and regard A as a symmetric matrix with the formula  $A = L + D + L^{H}$ . If parameter reorder is nonzero, the user has to extend A to a full matrix, otherwise the solution would be wrong.

The linear system is solved by sparse Cholesky factorization,

 $A = G^* G^H$ 

where G is the Cholesky factor, a lower triangular matrix.

The output parameter singularity has two meanings:

- ▶ If A is not postive definite, there exists some integer k such that A(0:k, 0:k) is not positive definite. singularity is the minimum of such k.
- ▶ If A is postive definite but near singular under tolerance (max(tol, 0)), i.e. there exists some integer k such that  $G(\mathbf{k},\mathbf{k}) \leq = \text{tol}$ . singularity is the minimum of such k.

singularity is base-0. If A is positive definite and not near singular under tolerance, singularity is -1. If the user wants to know if A is postive definite or not, tol=0 is enough.

cusolver library provides three reordering schemes, symrcm symamd, and csrmetisnd to reduce zero fill-in which dramactically affects the performance of Cholesky factorization. The input parameter reorder can enable symrcm (symamd or csrmetisnd) if reorder is 1 (2, or 3), otherwise, no reordering is performed.

Remark 1: the function works for in-place (x and b point to the same memory block) and outof-place.

Remark 2: the function only works on 32-bit index, if matrix G has large zero fill-in such that number of nonzeros is bigger than  $2^{31}$ , then CUSOLVER STATUS ALLOC FAILED is returned.

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
handle	host	host	Handle to the cuSolverSP library context.
m	host	host	Number of rows and columns of matrix A.
nnz	host	host	Number of nonzeros of matrix A.
descrA	host	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL.

Input

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
			Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	device	host	<type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type>
csrRowPtrA	device	host	Integer array of $m + 1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	host	Integer array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) column indices of the nonzero elements of matrix A.
b	device	host	Right hand side vector of size m.
tol	host	host	Tolerance to decide singularity.
reorder	host	host	No ordering if reorder=0. Otherwise, symrcm, symamd, or csrmetisnd is used to reduce zero fill-in.

### Output

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
х	device	host	solution vector of size $m, x = inv(A)*b$ .
singularity	host	host	-1 if A is symmetric postive definite.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, nnz<=0, base index is not 0 or 1, reorder is not 0,1,2,3)
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.2.4. cusolverSp<t>csrlsqvqr()

The S and D data types are real valued single and double precision, respectively.

```
const cusparseMatDescr t descrA,
                  const float *csrValA,
                  const int *csrRowPtrA,
                  const int *csrColIndA,
                  const float *b,
                  float tol,
                  int *rankA,
                  float *x,
                  int *p,
                  float *min norm);
cusolverStatus t
cusolverSpDcsrlsqvqr[Host](cusolverSpHandle t handle,
                  int m,
                  int n,
                  int nnz,
                  const cusparseMatDescr t descrA,
                  const double *csrValA,
                  const int *csrRowPtrA,
                  const int *csrColIndA,
                  const double *b,
                  double tol,
                  int *rankA,
                  double *x,
                  int *p,
                  double *min norm);
```

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverSpCcsrlsqvqr[Host](cusolverSpHandle t handle,
                  int m,
                  int n,
                  int nnz,
                  const cusparseMatDescr t descrA,
                  const cuComplex *csrValA,
                  const int *csrRowPtrA,
                  const int *csrColIndA,
                  const cuComplex *b,
                  float tol,
                  int *rankA,
                  cuComplex *x,
                  int *p,
                  float *min norm);
cusolverStatus t
cusolverSpZcsrlsqvqr[Host](cusolverSpHandle t handle,
                  int m,
                  int n,
                  int nnz,
                  const cusparseMatDescr t descrA,
                  const cuDoubleComplex *csrValA,
                  const int *csrRowPtrA,
                  const int *csrColIndA,
                  const cuDoubleComplex *b,
                  double tol,
                  int *rankA,
                  cuDoubleComplex *x,
                  int *p,
                  double *min norm);
```

This function solves the following least-square problem:

$$x = \operatorname{argmin} ||A * z - b||$$

A is an m×n sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA. b is the right-hand-side vector of size m, and x is the least-square solution vector of size n.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. If A is square, symmetric/ Hermitian and only lower/upper part is used or meaningful, the user has to extend the matrix into its missing upper/lower part, otherwise the result is wrong.

This function only works if m is greater or equal to n, in other words, A is a tall matrix.

The least-square problem is solved by sparse QR factorization with column pivoting,

$$A^*P^T = Q^*R$$

If A is of full rank (i.e. all columns of A are linear independent), then matrix P is an identity. Suppose rank of A is k, less than n, the permutation matrix P reorders columns of A in the following sense:

$$A^*P^T = \begin{pmatrix} A_1 & A_2 \end{pmatrix} = \begin{pmatrix} Q_1 & Q_2 \end{pmatrix} \begin{pmatrix} R_{11} & R_{12} \\ & R_{22} \end{pmatrix}$$

where  $R_{11}$  and A have the same rank, but  $R_{22}$  is almost zero, i.e. every column of  $A_2$  is linear combination of  $A_1$  .

The input parameter tol decides numerical rank. The absolute value of every entry in  $R_{22}$  is less than or equal to tolerance=max(tol, 0).

The output parameter rankA denotes numerical rank of A.

Suppose  $y = P^*x$  and  $c = Q^{H*}b$ , the least square problem can be reformed by

$$\min ||A^*x - b|| = \min ||R^*y - c||$$

or in matrix form

$$\begin{pmatrix} R_{11} & R_{12} \\ & R_{22} \end{pmatrix} \begin{pmatrix} \mathcal{Y}_1 \\ \mathcal{Y}_2 \end{pmatrix} = \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

The output parameter min norm is  $||c_2||$ , which is minimum value of least-square problem.

If  ${\tt A}$  is not of full rank, above equation does not have a unique solution. The least-square problem is equivalent to

$$\min_{y_1 = 1} |y_1| = \sup_{y_1 = 1} |y_1| = \sum_{y_2 = 1} |y_1| = \sum_{y_2 = 1} |y_2| = C_1$$

Or equivalently another least-square problem

$$\min\left|\binom{R_{11} \setminus R_{12}}{I} * \gamma_2 - \binom{R_{11} \setminus c_1}{O}\right|\right|$$

The output parameter x is  $P^{T*}y$ , the solution of least-square problem.

The output parameter p is a vector of size n. It corresponds to a permutation matrix P. p(i)=j means (P\*x) (i) = x(j). If A is of full rank, p=0:n-1.

Remark 1: p is always base 0, independent of base index of A.

Remark 2: only CPU (Host) path is provided.

### Input

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
handle	host	host	Handle to the cuSolver library context.
m	host	host	Number of rows of matrix A.
n	host	host	Number of columns of matrix A.
nnz	host	host	Number of nonzeros of matrix A.
descrA	host	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	device	host	<type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type>
csrRowPtrA	device	host	Integer array of $m + 1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	host	Integer array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) column indices of the nonzero elements of matrix A.
b	device	host	Right hand side vector of size m.
tol	host	host	Tolerance to decide rank of A.

### Output

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
rankA	host	host	Numerical rank of A.
х	device	host	Solution vector of size n, x=pinv(A)*b.
q	device	host	A vector of size n, which represents the permuation matrix P satisfying A*P^T=Q*R.
min_norm	host	host	A*x-b  , x=pinv(A)*b.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n, nnz<=0), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.2.5. cusolverSp<t>csreigvsi()

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverSpScsreigvsi[Host](cusolverSpHandle t handle,
                 int m,
                 int nnz,
                 const cusparseMatDescr t descrA,
                 const float *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 float mu0,
                 const float *x0,
                 int maxite,
                 float tol,
                 float *mu,
                 float *x);
cusolverStatus t
cusolverSpDcsreigvsi[Host](cusolverSpHandle t handle,
                 int m,
                 int nnz,
                 const cusparseMatDescr t descrA,
                 const double *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 double mu0,
                 const double *x0,
                 int maxite,
                 double tol,
                 double *mu,
                 double *x);
```

The C and Z data types are complex valued single and double precision, respectively.

```
float tol,
                 cuComplex *mu,
                 cuComplex *x);
cusolverStatus t
cusolverSpZcsreigvsi(cusolverSpHandle t handle,
                 int m,
                 int nnz,
                const cusparseMatDescr t descrA,
                const cuDoubleComplex *csrValA,
                 const int *csrRowPtrA,
                 const int *csrColIndA,
                 cuDoubleComplex mu0,
                 const cuDoubleComplex *x0,
                 int maxite,
                 double tol,
                 cuDoubleComplex *mu,
                 cuDoubleComplex *x);
```

This function solves the simple eigenvalue problem  $A^*x = \lambda^*x$  by shift-inverse method.

A is an m×m sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA. The output paramter x is the approximated eigenvector of size m,

The following shift-inverse method corrects eigenpair step-by-step until convergence.

It accepts several parameters:

mu0 is an initial guess of eigenvalue. The shift-inverse method will converge to the eigenvalue mu nearest mu0 if mu is a singleton. Otherwise, the shift-inverse method may not converge.

 $x_0$  is an initial eigenvector. If the user has no preference, just chose  $x_0$  randomly.  $x_0$  must be nonzero. It can be non-unit length.

tol is the tolerance to decide convergence. If tol is less than zero, it would be treated as zero.

maxite is maximum number of iterations. It is useful when shift-inverse method does not converge because the tolerance is too small or the desired eigenvalue is not a singleton.

### Shift-Inverse Method

Given a initial guess of eigenvalue	μ0	and initial vector	x0					
<i>X</i> <sup>(0)</sup>	=	x0 of unit length						
for $j = 0$ : maxite								
		solve	(	A	-	μ0	*	Ι
		normalize	$\chi^{(k+1)}$	to unit length				
		compute approx. eigenvalue	μ	=	$\chi^H$	*	A	*
		if	A	*	$x^{(k+1)}$	_	μ	* .

#### endfor

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. If A is symmetric/Hermitian and only lower/upper part is used or meaningful, the user has to extend the matrix into its missing upper/lower part, otherwise the result is wrong.

Remark 1: [cu|h] solver[S|D] csreigvsi only allows mu0 as a real number. This works if A is symmetric. Otherwise, the non-real eigenvalue has a conjugate counterpart on the complex plan, and shift-inverse method would not converge to such eigevalue even the eigenvalue is a singleton. The user has to extend A to complex numbre and call [cu|h] solver[C] Z] csreigvsi with mu0 not on real axis.

Remark 2: the tolerance tol should not be smaller than |mu0|\*eps, where eps is machine zero. Otherwise, shift-inverse may not converge because of small tolerance.

#### Input

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
handle	host	host	Handle to the cuSolver library context.
m	host	host	Number of rows and columns of matrix A.
nnz	host	host	Number of nonzeros of matrix A.
descrA	host	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	device	host	<type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type>
csrRowPtrA	device	host	Integer array of $m + 1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	host	Integer array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) column indices of the nonzero elements of matrix A.
mu0	host	host	Initial guess of eigenvalue.
x0	device	host	Initial guess of eigenvector, a vecotr of size m.
maxite	host	host	Maximum iterations in shift-inverse method.
tol	host	host	Tolerance for convergence.

### Output

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
mu	device	host	Approximated eigenvalue nearest mu0 under tolerance.
X	device	host	Approximated eigenvector of size m.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, $nnz \le 0$ ), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.2.6. cusolverSp<t>csreigs()

```
cusolverStatus t
solverspScsreigs[Host](cusolverSpHandle t handle,
                int m,
                int nnz,
                const cusparseMatDescr t descrA,
                const float *csrValA,
                const int *csrRowPtrA,
                const int *csrColIndA,
                cuComplex left_bottom_corner,
                cuComplex right_upper_corner,
                int *num_eigs);
cusolverStatus t
cusolverSpDcsreigs[Host](cusolverSpHandle t handle,
                int m,
                int nnz,
                const cusparseMatDescr t descrA,
                const double *csrValA,
                const int *csrRowPtrA,
                const int *csrColIndA,
                cuDoubleComplex left_bottom corner,
                cuDoubleComplex right_upper_corner,
                int *num eigs);
cusolverStatus t
cusolverSpCcsreigs[Host](cusolverSpHandle t handle,
                int m,
                int nnz,
                const cusparseMatDescr t descrA,
                const cuComplex *csrValA,
                const int *csrRowPtrA,
                const int *csrColIndA,
                cuComplex left bottom corner,
                cuComplex right_upper_corner,
                int *num eigs);
cusolverStatus t
cusolverSpZcsreigs[Host](cusolverSpHandle t handle,
                int m,
                int nnz,
                const cusparseMatDescr t descrA,
                const cuDoubleComplex *csrValA,
                const int *csrRowPtrA,
```

```
const int *csrColIndA,
cuDoubleComplex left_bottom_corner,
cuDoubleComplex right_upper_corner,
int *num_eigs);
```

This function computes number of algebraic eigenvalues in a given box B by contour integral

number of algebraic eigenvalues in box B = 
$$\frac{1}{2^* \pi^* \sqrt{-1}} \oint_C \frac{P'(z)}{P(z)} dz$$

where closed line c is boundary of the box B which is a rectangle specified by two points, one is left bottom corner (input parameter left\_botoom\_corner) and the other is right upper corner (input parameter right\_upper\_corner). P(z) = det (A - z\*I) is the characteristic polynomial of A.

A is an m×m sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA.

The output parameter num\_eigs is number of algebraic eigenvalues in the box B. This number may not be accurate due to several reasons:

- 1. The contour c is close to some eigenvalues or even passes through some eigenvalues.
- 2. The numerical integration is not accurate due to coarse grid size. The default resolution is 1200 grids along contour c uniformly.

Even though csreigs may not be accurate, it still can give the user some idea how many eigenvalues in a region where the resolution of disk theorem is bad. For example, standard 3-point stencil of finite difference of Laplacian operator is a tridiagonal matrix, and disk theorem would show "all eigenvalues are in the interval [0, 4\*N^2]" where N is number of grids. In this case, csreigs is useful for any interval inside [0, 4\*N^2].

Remark 1: if A is symmetric in real or hermitian in complex, all eigenvalues are real. The user still needs to specify a box, not an interval. The height of the box can be much smaller than the width.

Remark 2: only CPU (Host) path is provided.

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
handle	host	host	Handle to the cuSolverSP library context.
m	host	host	Number of rows and columns of matrix A.
nnz	host	host	Number of nonzeros of matrix A.
descrA	host	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.

### Input

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
csrValA	device	host	<type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type>
csrRowPtrA	device	host	Integer array of $m + 1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	host	Integer array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) column indices of the nonzero elements of matrix A.
left_bottom_corner	host	host	Left bottom corner of the box.
right_upper_corner	host	host	Right upper corner of the box.

#### Output

Parameter	cusolverSp MemSpace	*Host MemSpace	Description
num_eigs	host	host	Number of algebraic eigenvalues in a box.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, $nnz \le 0$ ), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.3. Low Level Function Reference

This section describes low level API of cuSolverSP, including symrcm and batched QR.

### 2.5.3.1. cusolverSpXcsrsymrcm()

This function implements Symmetric Reverse Cuthill-McKee permutation. It returns a permutation vector p such that A(p,p) would concentrate nonzeros to diagonal. This is equivalent to symrcm in MATLAB, however the result may not be the same because of different heuristics in the pseudoperipheral finder. The cuSolverSP library implements symrcm based on the following two papers:

E. Chuthill and J. McKee, reducing the bandwidth of sparse symmetric matrices, ACM '69 Proceedings of the 1969 24th national conference, Pages 157-172

Alan George, Joseph W. H. Liu, An Implementation of a Pseudoperipheral Node Finder, ACM Transactions on Mathematical Software (TOMS) Volume 5 Issue 3, Sept. 1979, Pages 284-295

The output parameter p is an integer array of n elements. It represents a permutation array and it indexed using the base-0 convention. The permutation array p corresponds to a permutation matrix P, and satisfies the following relation:

### $\mathbf{A}(\mathbf{p},\mathbf{p}) = P^* A^* P^T$

A is an  $n \times n$  sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. Internally rcm works on  $A + A^T$ , the user does not need to extend the matrix if the matrix is not symmetric.

Remark 1: only CPU (Host) path is provided.

#### Input

Parameter	*Host MemSpace	Description
handle	host	Handle to the cuSolverSP library context.
n	host	Number of rows and columns of matrix A.
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrRowPtrA	host	Integer array of $n+1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix A.

#### Output

Parameter	hsolver	Description
q	host	Permutation vector of size n.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
-------------------------	---------------------------------------

CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n,nnzA<=0), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.3.2. cusolverSpXcsrsymmdq()

This function implements Symmetric Minimum Degree Algorithm based on Quotient Graph. It returns a permutation vector p such that A(p,p) would have less zero fill-in during Cholesky factorization. The cusolverSP library implements symmage based on the following two papers:

Patrick R. Amestoy, Timothy A. Davis, Iain S. Duff, An Approximate Minimum Degree Ordering Algorithm, SIAM J. Matrix Analysis Applic. Vol 17, no 4, pp. 886-905, Dec. 1996.

Alan George, Joseph W. Liu, A Fast Implementation of the Minimum Degree Algorithm Using Quotient Graphs, ACM Transactions on Mathematical Software, Vol 6, No. 3, September 1980, page 337-358.

The output parameter p is an integer array of n elements. It represents a permutation array with base-0 index. The permutation array p corresponds to a permutation matrix P, and satisfies the following relation:

### $\mathbf{A}(\mathbf{p},\mathbf{p}) = P^* A^* P^T$

A is an  $n \times n$  sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. Internally mdq works on  $A + A^T$ , the user does not need to extend the matrix if the matrix is not symmetric.

Remark 1: only CPU (Host) path is provided.

#### Input

Parameter	*Host MemSpace	Description
handle	host	Handle to the cuSolverSP library context.

Parameter	*Host MemSpace	Description
n	host	Number of rows and columns of matrix A.
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
CSTROWPTTA	host	Integer array of n+1 elements that contains the start of every row and the end of the last row plus one.
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix A.

#### Output

Parameter	hsolver	Description
р	host	Permutation vector of size n.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n,nnzA<=0), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.3.3. cusolverSpXcsrsymamd()

This function implements Symmetric Approximate Minimum Degree Algorithm based on Quotient Graph. It returns a permutation vector p such that A(p,p) would have less zero fill-

in during Cholesky factorization. The cuSolverSP library implements symamd based on the following paper:

Patrick R. Amestoy, Timothy A. Davis, Iain S. Duff, An Approximate Minimum Degree Ordering Algorithm, SIAM J. Matrix Analysis Applic. Vol 17, no 4, pp. 886-905, Dec. 1996.

The output parameter p is an integer array of n elements. It represents a permutation array with base-0 index. The permutation array p corresponds to a permutation matrix p, and satisfies the following relation:

$$A(\mathbf{p},\mathbf{p}) = P^* A^* P^T$$

A is an  $n \times n$  sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. Internally amd works on  $A + A^T$ , the user does not need to extend the matrix if the matrix is not symmetric.

Remark 1: only CPU (Host) path is provided.

Input	
-------	--

Parameter	*Host MemSpace	Description
handle	host	Handle to the cuSolverSP library context.
n	host	Number of rows and columns of matrix A.
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrRowPtrA	host	Integer array of n+1 elements that contains the start of every row and the end of the last row plus one.
csrColIndA	host	Integer array of $nnzAcolumn$ indices of the nonzero elements of matrix A.

### Output

Parameter	hsolver	Description
р	host	Permutation vector of size n.

CUSOLVER STATUS SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n, nnzA<=0), base index is not 0 or 1.

CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	the matrix type is not supported.

### 2.5.3.4. cusolverSpXcsrmetisnd()

```
cusolverStatus_t
cusolverSpXcsrmetisndHost(
    cusolverSpHandle_t handle,
    int n,
    int nnzA,
    const cusparseMatDescr_t descrA,
    const int *csrRowPtrA,
    const int *csrColIndA,
    const int64_t *options,
    int *p);
```

This function is a wrapper of METIS\_NodeND. It returns a permutation vector p such that A(p,p) would have less zero fill-in during nested dissection. The cuSolverSP library links libmetis static.a which is 64-bit metis-5.1.0.

The parameter options is the configuration of metis. For those who do not have experiences of metis, set options = NULL for default setting.

The output parameter p is an integer array of n elements. It represents a permutation array with base-0 index. The permutation array p corresponds to a permutation matrix P, and satisfies the following relation:

```
\mathbf{A}(\mathbf{p},\mathbf{p}) = P^* A^* P^T
```

A is an  $n \times n$  sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. Internally csrmetisnd works on  $A + A^T$ , the user does not need to extend the matrix if the matrix is not symmetric.

Remark 1: only CPU (Host) path is provided.

Parameter	*Host MemSpace	Description
handle	host	Handle to the cuSolverSP library context.
n	host	Number of rows and columns of matrix A.
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are

Input
-------

Parameter	*Host MemSpace	Description
		CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
CSTROWPTTA	host	Integer array of $n+1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix A.
options	host	Integer array to configure metis.

#### Output

Parameter	*Host MemSpace	Description
p	host	Permutation vector of size n.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n,nnzA<=0), base index is not 0 or 1.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.3.5. cusolverSpXcsrzfd()

```
cusolverStatus_t
cusolverSpScsrzfdHost(
   cusolverSpHandle_t handle,
   int n,
   int nnzA,
   const cusparseMatDescr_t descrA,
   const float *csrValA,
   const int *csrRowPtrA,
   const int *csrColIndA,
   int *P,
int *numnz)
cusolverStatus t
cusolverSpDcsrzfdHost(
   cusolverSpHandle_t handle,
    int n,
   int nnzA,
   const cusparseMatDescr t descrA,
   const double *csrValA,
   const int *csrRowPtrA,
  const int *csrColIndA,
```

```
int *P,
   int *numnz)
cusolverStatus t
cusolverSpCcsrzfdHost(
   cusolverSpHandle t handle,
   int n,
   int nnzA,
   const cusparseMatDescr t descrA,
   const cuComplex *csrValA,
   const int *csrRowPtrA,
   const int *csrColIndA,
   int *P,
   int *numnz)
cusolverStatus t
cusolverSpZcsrzfdHost(
   cusolverSpHandle t handle,
   int n,
   int nnzA,
   const cusparseMatDescr t descrA,
   const cuDoubleComplex *csrValA,
   const int *csrRowPtrA,
   const int *csrColIndA,
   int *P,
   int *numnz)
```

This function implements MC21, zero-free diagonal algorithm. It returns a permutation vector p such that A(p, :) has no zero diagonal.

A is an n×n sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA, and csrColIndA. The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL.

The output parameter p is an integer array of n elements. It represents a permutation array with base-0 index. The permutation array p corresponds to a permutation matrix p, and satisfies the following relation:

$$A(\mathbf{p},:) = P * A$$

The output parameter numnz describes number of nonzero diagonal in permutated matrix A (p, :). If numnz is less than n, matrix A has structural singularity.

Remark 1: only CPU (Host) path is provided.

Remark 2: this routine does not maximize diagonal value of permuted matrix. The user cannot expect this routine can make "LU without pivoting" stable.

#### Input

Parameter	*Host MemSpace	Description
handle	host	Handle to the cuSolverSP library context.
n	host	Number of rows and columns of matrix A.
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.

Parameter	*Host MemSpace	Description
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	host	<type> array of nnzA (= csrRowPtrA (m) - csrRowPtrA (0) ) nonzero elements of matrix A.</type>
CSTROWPTTA	host	Integer array of $n+1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix A.

#### Output

Parameter	*Host MemSpace	Description
p	host	Permutation vector of size n.
numnz	host	Number of nonzeros on diagonal of permuted matrix.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (n,nnzA<=0), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.3.6. cusolverSpXcsrperm()

Given a left permutation vector  $\mathbf{p}$  which corresponds to permutation matrix  $\mathbf{p}$  and a right permutation vector  $\mathbf{q}$  which corresponds to permutation matrix  $\mathbf{Q}$ , this function computes permutation of matrix  $\mathbf{A}$  by

$$B = P^* A^* Q^T$$

A is an m×n sparse matrix that is defined in CSR storage format by the three arrays csrValA, csrRowPtrA and csrColIndA.

The operation is in-place, i.e. the matrix A is overwritten by B.

The permutation vector p and q are base 0. p performs row permutation while q performs column permutation. One can also use MATLAB command B = A(p,q) to permutate matrix A.

This function only computes sparsity pattern of B. The user can use parameter map to get csrValB as well. The parameter map is an input/output. If the user sets map=0:1: (nnzA-1) before calling csrperm, csrValB=csrValA(map).

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. If A is symmetric and only lower/upper part is provided, the user has to pass  $A + A^T$  into this function.

This function requires a buffer size returned by csrperm\_bufferSize(). The address of pBuffer must be a multiple of 128 bytes. If it is not, CUSOLVER\_STATUS\_INVALID\_VALUE is returned.

For example, if matrix A is

$$A = \begin{pmatrix} 1.0 & 2.0 & 3.0 \\ 4.0 & 5.0 & 6.0 \\ 7.0 & 8.0 & 9.0 \end{pmatrix}$$

and left permutation vector  $\mathbf{p} = (0, 2, 1)$ , right permutation vector  $\mathbf{q} = (2, 1, 0)$ , then  $P^*A^*Q^T$  is

$$P^*A^*Q^T = \begin{pmatrix} 3.0 & 2.0 & 1.0\\ 9.0 & 8.0 & 7.0\\ 6.0 & 5.0 & 4.0 \end{pmatrix}$$

Remark 1: only CPU (Host) path is provided.

Remark 2: the user can combine csrsymrcm and csrperm to get  $P^*A^*P^T$  which has less zero fill-in during QR factorization.

Input	
-------	--

Parameter	cusolverSp MemSpace	Description
handle	host	Handle to the cuSolver library context.
m	host	Number of rows of matrix A.
n	host	Number of columns of matrix A.
nnzA	host	Number of nonzeros of matrix A. It is the size of csrValA and csrColIndA.
descrA	host	The descriptor of matrix A. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrRowPtrA	host	Integer array of m+1 elements that contains the start of every row and end of last row plus one of matrix A.
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix A.
р	host	Left permutation vector of size m.
q	host	Right permutation vector of size n.
map	host	Integer array of nnzA indices. If the user wants to get relationship between A and B, map must be set 0:1:(nnzA-1).
pBuffer	host	Buffer allocated by the user, the size is returned by csrperm_bufferSize().

### Output

Parameter	hsolver	Description
csrRowPtrA	host	Integer array of $m+1$ elements that contains the start of every row and end of last row plus one of matrix B.
csrColIndA	host	Integer array of nnzAcolumn indices of the nonzero elements of matrix B.
map	host	Integer array of $nnzA$ indices that maps matrix A to matrix B.
pBufferSizeInBytes	host	Number of bytes of the buffer.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n, nnzA<=0), base index is not 0 or 1.

CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

### 2.5.3.7. cusolverSpXcsrqrBatched()

The create and destroy methods start and end the lifetime of a csrqrInfo object.

```
cusolverStatus_t
cusolverSpCreateCsrqrInfo(csrqrInfo_t *info);
cusolverStatus_t
cusolverSpDestroyCsrqrInfo(csrqrInfo t info);
```

Analysis is the same for all data types, but each data type has a unique buffer size.

```
cusolverStatus t
cusolverSpXcsrqrAnalysisBatched(cusolverSpHandle t handle,
                            int m,
                            int n,
                           int nnzA,
                           const cusparseMatDescr t descrA,
                           const int *csrRowPtrA,
                           const int *csrColIndA,
                           csrqrInfo t info);
cusolverStatus t
cusolverSpScsrqrBufferInfoBatched(cusolverSpHandle t handle,
                           int m,
                            int n,
                           int nnzA,
                           const cusparseMatDescr t descrA,
                           const float *csrValA,
                           const int *csrRowPtrA,
                           const int *csrColIndA,
                           int batchSize,
                            csrqrInfo t info,
                            size_t *internalDataInBytes,
                            size t *workspaceInBytes);
cusolverStatus t
cusolverSpDcsrqrBufferInfoBatched(cusolverSpHandle t handle,
                            int m,
                            int n,
                            int nnzA,
                            const cusparseMatDescr t descrA,
                            const double *csrValA,
                            const int *csrRowPtrA,
                            const int *csrColIndA,
                            int batchSize,
                            csrqrInfo t info,
                            size t *internalDataInBytes,
                            size t *workspaceInBytes);
```

Calculate buffer sizes for complex valued data types.

```
cusolverStatus t
cusolverSpCcsrqrBufferInfoBatched(cusolverSpHandle t handle,
                            int m,
                            int n,
                            int nnzA,
                            const cusparseMatDescr t descrA,
                            const cuComplex *csrValA,
                           const int *csrRowPtrA,
                           const int *csrColIndA,
                           int batchSize,
                            csrqrInfo t info,
                            size t *internalDataInBytes,
                            size t *workspaceInBytes);
cusolverStatus t
cusolverSpZcsrqrBufferInfoBatched(cusolverSpHandle t handle,
                            int m,
                            int n,
                            int nnzA,
                           const cusparseMatDescr t descrA,
                           const cuDoubleComplex *csrValA,
                           const int *csrRowPtrA,
                           const int *csrColIndA,
                           int batchSize,
                            csrqrInfo t info,
                            size t *internalDataInBytes,
                            size t *workspaceInBytes);
```

The S and D data types are real valued single and double precision, respectively.

```
cusolverStatus t
cusolverSpScsrqrsvBatched(cusolverSpHandle t handle,
                         int m,
                         int n,
                         int nnzA,
                         const cusparseMatDescr t descrA,
                         const float *csrValA,
                         const int *csrRowPtrA,
                         const int *csrColIndA,
                         const float *b,
                         float *x,
                         int batchSize,
                         csrqrInfo_t info,
                         void *pBuffer);
cusolverStatus t
cusolverSpDcsrqrsvBatched(cusolverSpHandle t handle,
                          int m,
                          int n,
                          int nnz,
                         const cusparseMatDescr t descrA,
                         const double *csrValA,
                         const int *csrRowPtrA,
const int *csrColIndA,
                          const double *b,
                         double *x,
                          int batchSize,
```

csrqrInfo\_t info, void \*pBuffer);

The C and Z data types are complex valued single and double precision, respectively.

```
cusolverStatus t
cusolverSpCcsrqrsvBatched(cusolverSpHandle t handle,
                        int m,
                        int n,
                        int nnzA,
                        const cusparseMatDescr t descrA,
                        const cuComplex *csrValA,
                        const int *csrRowPtrA,
                        const int *csrColIndA,
                        const cuComplex *b,
                        cuComplex *x,
                        int batchSize,
                        csrqrInfo t info,
                        void *pBuffer);
cusolverStatus t
cusolverSpZcsrqrsvBatched(cusolverSpHandle t handle,
                         int m,
                         int n,
                        int nnzA,
                        const cusparseMatDescr t descrA,
                        const cuDoubleComplex *csrValA,
                        const int *csrRowPtrA,
                        const int *csrColIndA,
                        const cuDoubleComplex *b,
                        cuDoubleComplex *x,
                        int batchSize,
                        csrqrInfo t info,
                        void *pBuffer);
```

The batched sparse QR factorization is used to solve either a set of least-squares problems

$$x_j = \operatorname{argmin} ||A_j * z - b_j||, j = 1, 2, ..., \text{ batchSize}$$

or a set of linear systems

$$A_j x_j = b_j$$
, j = 1,2,..., batchSize

where each  $A_j$  is a m×n sparse matrix that is defined in CSR storage format by the four arrays csrValA, csrRowPtrA and csrColIndA.

The supported matrix type is CUSPARSE\_MATRIX\_TYPE\_GENERAL. If A is symmetric and only lower/upper part is prvided, the user has to pass  $A + A^H$  into this function.

The prerequisite to use batched sparse QR has two-folds. First all matrices  $A_j$  must have the same sparsity pattern. Second, no column pivoting is used in least-square problem, so the solution is valid only if  $A_j$  is of full rank for all  $j = 1, 2, \ldots$ , batchSize. All matrices have the same sparity pattern, so only one copy of csrRowPtrA and csrColIndA is used. But the array csrValA stores coefficients of  $A_j$  one after another. In other words, csrValA[k\*nnzA : (k+1)\*nnzA] is the value of  $A_k$ .

The batched QR uses opaque data structure csrqrInfo to keep intermediate data, for example, matrix Q and matrix R of QR factorization. The user needs to create csrqrInfo first by cusolverSpCreateCsrqrInfo before any function in batched QR operation. The csrqrInfo would not release internal data until cusolverSpDestroyCsrqrInfo is called.

There are three routines in batched sparse QR, cusolverSpXcsrqrAnalysisBatched, cusolverSp[S|D|C|Z]csrqrBufferInfoBatched and cusolverSp[S|D|C|Z]csrqrsvBatched.

First, cusolverSpXcsrqrAnalysisBatched is the analysis phase, used to analyze sparsity pattern of matrix Q and matrix R of QR factorization. Also parallelism is extracted during analysis phase. Once analysis phase is done, the size of working space to perform QR is known. However cusolverSpXcsrqrAnalysisBatched uses CPU to analyze the structure of matrix A, and this may consume a lot of memory. If host memory is not sufficient to finish the analysis, CUSOLVER\_STATUS\_ALLOC\_FAILED is returned. The required memory for analysis is proportional to zero fill-in in QR factorization. The user may need to perform some kind of reordering to minimize zero fill-in, for example, colamd or symrcm in MATLAB. cusolverSP library provides symrcm (cusolverSpXcsrsymrcm).

Second, the user needs to choose proper batchSize and to prepare working space for sparse QR. There are two memory blocks used in batched sparse QR. One is internal memory block used to store matrix Q and matrix R. The other is working space used to perform numerical factorization. The size of the former is proportional to batchSize, and the size is specified by returned parameter internalDataInBytes of cusolverSp[S|D|C| Z]csrqrBufferInfoBatched. while the size of the latter is almost independent of batchSize, and the size is specified by returned parameter workspaceInBytes of cusolverSp[S|D|C| Z]csrqrBufferInfoBatched. The internal memory block is allocated implicitly during first call of cusolverSp[S|D|C|Z]csrqrsvBatched. The user only needs to allocate working space for cusolverSp[S|D|C|Z]csrqrsvBatched.

Instead of trying all batched matrices, the user can find maximum batchSize by querying cusolverSp[S|D|C|Z]csrqrBufferInfoBatched. For example, the user can increase batchSize till summation of internalDataInBytes and workspaceInBytes is greater than size of available device memory.

Suppose that the user needs to perform 253 linear solvers and available device memory is 2GB. if cusolverSp[S|D|C|Z]csrqrsvBatched can only afford batchSize 100, the user has to call cusolverSp[S|D|C|Z]csrqrsvBatched three times to finish all. The user calls cusolverSp[S|D|C|Z]csrqrBufferInfoBatched with batchSize 100. The opaque info would remember this batchSize and any subsequent call of cusolverSp[S|D|C|Z]csrqrsvBatched will use batchSize 100, and last call of cusolverSp[S|D|C|Z]csrqrsvBatched will use batchSize 100, and last call of cusolverSp[S|D|C|Z]csrqrsvBatched will use batchSize 53.

Example: suppose that A0, A1, ..., A9 have the same sparsity pattern, the following code solves 10 linear systems  $A_i x_i = b_i$ , j = 0, 2, ..., 9 by batched sparse QR.

```
// Suppose that A0, A1, ..., A9 are m x m sparse matrix represented by CSR format,
// Each matrix Aj has nonzero nnzA, and shares the same csrRowPtrA and csrColIndA.
// csrValA is aggregation of A0, A1, ..., A9.
int m ; // number of rows and columns of each Aj
int nnzA ; // number of nonzeros of each Aj
int *csrRowPtrA ; // each Aj has the same csrRowPtrA
```

```
int *csrColIndA ; // each Aj has the same csrColIndA
double *csrValA ; // aggregation of A0,A1,...,A9
cont int batchSize = 10; // 10 linear systems
cusolverSpHandle_t handle; // handle to cusolver library
csrqrInfo t info = NULL;
cusparseMatDescr_t descrA = NULL;
void *pBuffer = NULL; // working space for numerical factorization
// step 1: create a descriptor
cusparseCreateMatDescr(&descrA);
cusparseSetMatIndexBase(descrA, CUSPARSE_INDEX_BASE_ONE); // A is base-1
cusparseSetMatType(descrA, CUSPARSE MATRIX TYPE GENERAL); // A is a general matrix
// step 2: create empty info structure
cusolverSpCreateCsrqrInfo(&info);
// step 3: symbolic analysis
cusolverSpXcsrqrAnalysisBatched(
   handle, m, m, nnzA,
 descrA, csrRowPtrA, csrColIndA, info);
// step 4: allocate working space for Aj*xj=bj
cusolverSpDcsrqrBufferInfoBatched(
   handle, m, m, nnzA,
   descrA,
   csrValA, csrRowPtrA, csrColIndA,
   batchSize,
   info,
    &internalDataInBytes,
    &workspaceInBytes);
cudaMalloc(&pBuffer, workspaceInBytes);
// step 5: solve Aj*xj = bj
cusolverSpDcsrqrsvBatched(
   handle, m, m, nnzA,
   descrA, csrValA, csrRowPtrA, csrColIndA,
   b,
   x,
   batchSize,
   info,
   pBuffer);
// step 7: destroy info
cusolverSpDestroyCsrqrInfo(info);
```

Please refer to <u>cuSOLVER Library Samples - csrqr</u> for a code example.

Remark 1: only GPU (device) path is provided.

### Input

Parameter	cusolverSp MemSpace	Description
handle	host	Handle to the cuSolverSP library context.
m	host	Number of rows of each matrix Aj.
n	host	Number of columns of each matrix Aj.
nnzA	host	Number of nonzeros of each matrix Aj. It is the size csrColIndA.

Parameter	cusolverSp MemSpace	Description
descrA	host	The descriptor of each matrix Aj. The supported matrix type is CUSPARSE_MATRIX_TYPE_GENERAL. Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.
csrValA	device	<type> array of nnzA*batchSize nonzero elements of matrices A0, A1, All matrices are aggregated one after another.</type>
csrRowPtrA	device	Integer array of $m+1$ elements that contains the start of every row and the end of the last row plus one.
csrColIndA	device	Integer array of nnzAcolumn indices of the nonzero elements of each matrix Aj.
b	device	<type> array of m*batchSize of right-hand-side vectors b0, b1, All vectors are aggregated one after another.</type>
batchSize	host	Number of systems to be solved.
info	host	Opaque structure for QR factorization.
pBuffer	device	Buffer allocated by the user, the size is returned by cusolverSpXcsrqrBufferInfoBatched().

### Output

Parameter	cusolverSp MemSpace	Description
x	device	<type> array of m*batchSize of solution vectors x0, x1, All vectors are aggregated one after another.</type>
internalDataInBytes	host	Number of bytes of the internal data.
workspaceInBytes	host	Number of bytes of the buffer in numerical factorization.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (m, n, nnzA<=0), base index is not 0 or 1.
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.
CUSOLVER_STATUS_MATRIX_TYPE_NOT_SUPPORTED	The matrix type is not supported.

# 2.6. cuSolverRF: Refactorization Reference

This section describes API of cuSolverRF, a library for fast refactorization.

### 2.6.1. cusolverRfAccessBundledFactors()

```
cusolverStatus_t
cusolverRfAccessBundledFactors(/* Input */
    cusolverRfHandle_t handle,
    /* Output (in the host memory) */
    int* nnzM,
    /* Output (in the device memory) */
    int** Mp,
    int** Mi,
    double** Mx);
```

This routine allows direct access to the lower L and upper U triangular factors stored in the cuSolverRF library handle. The factors are compressed into a single matrix M=(L-I)+U, where the unitary diagonal of L is not stored. It is assumed that a prior call to the cusolverRfRefactor() was done in order to generate these triangular factors.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
nnzM	host	output	The number of non-zero elements of matrix M.
Мр	device	output	The array of offsets corresponding to the start of each row in the arrays Mi and Mx. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix \$M\$. The array size is n+1.
Мі	device	output	The array of column indices corresponding to the non-zero elements in the matrix M. It is assumed that this array is sorted by row and by column within each row. The array size is nnzM.
Мх	device	output	The array of values corresponding to the non-zero elements in the matrix M. It is assumed that this array is sorted by row and by column within each row. The array size is nnzM.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
-------------------------	---------------------------------------

CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.

### 2.6.2. cusolverRfAnalyze()

```
cusolverStatus_t
cusolverRfAnalyze(cusolverRfHandle_t handle);
```

This routine performs the appropriate analysis of parallelism available in the LU refactorization depending upon the algorithm chosen by the user.

 $A = L^* U$ 

It is assumed that a prior call to the cusolverRfSetup[Host|Device] () was done in order to create internal data structures needed for the analysis.

This routine needs to be called only once for a single linear system

 $A_i x_i = f_i$ 

Parameter	MemSpace	In/out	Meaning
handle	host	in/out	The handle to the cuSolverRF library.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.6.3. cusolverRfSetupDevice()

```
cusolverStatus t
cusolverRfSetupDevice(/* Input (in the device memory) */
                   int n,
                   int nnzA,
                   int* csrRowPtrA,
                   int* csrColIndA,
                   double* csrValA,
                   int nnzL,
                   int* csrRowPtrL,
                   int* csrColIndL,
                   double* csrValL,
                   int nnzU,
                   int* csrRowPtrU,
                   int* csrColIndU,
                   double* csrValU,
                    int* P,
                    int* Q,
```

```
/* Output */
cusolverRfHandle_t handle);
```

This routine assembles the internal data structures of the cuSolverRF library. It is often the first routine to be called after the call to the cusolverRfCreate() routine.

This routine accepts as input (on the device) the original matrix A, the lower (L) and upper (U) triangular factors, as well as the left (P) and the right (Q) permutations resulting from the full LU factorization of the first (i=1) linear system

 $A_i x_i = f_i$ 

The permutations P and Q represent the final composition of all the left and right reorderings applied to the original matrix A, respectively. However, these permutations are often associated with partial pivoting and reordering to minimize fill-in, respectively.

This routine needs to be called only once for a single linear system

Parameter	MemSpace	In/out	Meaning
n	host	input	The number of rows (and columns) of matrix A.
nnzA	host	input	The number of non-zero elements of matrix $A$ .
csrRowPtrA	device	input	The array of offsets corresponding to the start of each row in the arrays csrColIndA and csrValA. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix. The array size is n+1.
csrColIndA	device	input	The array of column indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.
csrValA	device	input	The array of values corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.
nnzL	host	input	The number of non-zero elements of matrix ${\tt L}.$
CSTROWPTTL	device	input	The array of offsets corresponding to the start of each row in the arrays csrColIndL and csrValL. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix L. The array size is n+1.

 $A_i x_i = f_i$ 

Parameter	MemSpace	In/out	Meaning
csrColIndL	device	input	The array of column indices corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is nnzL.
csrValL	device	input	The array of values corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is nnzL.
nnzU	host	input	the number of non-zero elements of matrix <code>v.</code>
csrRowPtrU	device	input	The array of offsets corresponding to the start of each row in the arrays csrColIndU and csrValU. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix U. The array size is n+1.
csrColIndU	device	input	The array of column indices corresponding to the non-zero elements in the matrix u. It is assumed that this array is sorted by row and by column within each row. The array size is nnzU.
csrValU	device	input	The array of values corresponding to the non-zero elements in the matrix $\upsilon$ . It is assumed that this array is sorted by row and by column within each row. The array size is nnz $\upsilon$ .
P	device	input	The left permutation (often associated with pivoting). The array size in n.
Q	device	input	The right permutation (often associated with reordering). The array size in ${\tt n}$ .
handle	host	output	The handle to the GLU library.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.6.4. cusolverRfSetupHost()

```
cusolverStatus_t
```

```
cusolverRfSetupHost(/* Input (in the host memory) */
                  int n,
                  int nnzA,
                  int* h csrRowPtrA,
                  int* h csrColIndA,
                  double* h csrValA,
                  int nnzL,
                  int* h csrRowPtrL,
                  int* h csrColIndL,
                  double* h csrValL,
                  int nnzU,
                  int* h csrRowPtrU,
                  int* h csrColIndU,
                  double* h csrValU,
                  int* h P,
                  int* h Q,
                  /* Output */
                  cusolverRfHandle t handle);
```

This routine assembles the internal data structures of the cuSolverRF library. It is often the first routine to be called after the call to the cusolverRfCreate() routine.

This routine accepts as input (on the host) the original matrix A, the lower (L) and upper (U) triangular factors, as well as the left (P) and the right (Q) permutations resulting from the full LU factorization of the first (i=1) linear system

 $A_i x_i = f_i$ 

The permutations P and Q represent the final composition of all the left and right reorderings applied to the original matrix A, respectively. However, these permutations are often associated with partial pivoting and reordering to minimize fill-in, respectively.

This routine needs to be called only once for a single linear system

Parameter MemSpace In/out Meaning The number of rows (and columns) of n host input matrix A. The number of non-zero elements of nnzA host. input matrix A. h csrRowPtrA host input The array of offsets corresponding to the start of each row in the arrays h csrColIndA and h csrValA. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix. The array size is n+1. The array of column indices h csrColIndA host input corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.

 $A_i x_i = f_i$ 

Parameter	MemSpace	In/out	Meaning
h_csrValA	host	input	The array of values corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.
nnzL	host	input	The number of non-zero elements of matrix L.
h_csrRowPtrL	host	input	The array of offsets corresponding to the start of each row in the arrays h_csrColIndL and h_csrValL. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix L. The array size is n+1.
h_csrColIndL	host	input	The array of column indices corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is nnzL.
h_csrValL	host	input	The array of values corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is nnzL.
nnzU	host	input	The number of non-zero elements of matrix v.
h_csrRowPtrU	host	input	The array of offsets corresponding to the start of each row in the arrays h_csrColIndU and h_csrValU. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix U. The array size is n+1.
h_csrColIndU	host	input	The array of column indices corresponding to the non-zero elements in the matrix U. It is assumed that this array is sorted by row and by column within each row. The array size is nnzU.
h_csrValU	host	input	The array of values corresponding to the non-zero elements in the matrix U. It is assumed that this array is sorted by row and by column within each row. The array size is nnzU.
h_P	host	input	The left permutation (often associated with pivoting). The array size in n.
h_Q	host	input	The right permutation (often associated with reordering). The array size in n.
handle	host	output	The handle to the cuSolverRF library.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 2.6.5. cusolverRfCreate()

cusolverStatus t cusolverRfCreate(cusolverRfHandle t \*handle);

This routine initializes the cuSolverRF library. It allocates required resources and must be called prior to any other cuSolverRF library routine.

Parameter	MemSpace	In/out	Meaning
handle	host	output	The pointer to the cuSolverRF library handle.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.6.6. cusolverRfExtractBundledFactorsHost()

This routine extracts lower (L) and upper (U) triangular factors from the cuSolverRF library handle into the host memory. The factors are compressed into a single matrix M = (L - I) + U, where the unitary diagonal of (L) is not stored. It is assumed that a prior call to the cusolverRfRefactor() was done in order to generate these triangular factors.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.

Parameter	MemSpace	In/out	Meaning
h_nnzM	host	output	The number of non-zero elements of matrix M.
h_Mp	host	output	The array of offsets corresponding to the start of each row in the arrays h_Mi and h_Mx. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix M. The array size is $n+1$ .
h_Mi	host	output	The array of column indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is h_nnzM.
h_Mx	host	output	The array of values corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is h_nnzM.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.

# 2.6.7. cusolverRfExtractSplitFactorsHost()

This routine extracts lower (L) and upper (U) triangular factors from the cuSolverRF library handle into the host memory. It is assumed that a prior call to the cusolverRfRefactor() was done in order to generate these triangular factors.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.

Parameter	MemSpace	In/out	Meaning
h_nnzL	host	output	The number of non-zero elements of matrix L.
h_Lp	host	output	The array of offsets corresponding to the start of each row in the arrays h_Li and h_Lx. This array has also an extra entry at the end that stores the number of non- zero elements in the matrix L. The array size is n+1.
h_Li	host	output	The array of column indices corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is h_nnzL.
h_Lx	host	output	The array of values corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is h_nnzL.
h_nnzU	host	output	The number of non-zero elements of matrix <code>v.</code>
h_Up	host	output	The array of offsets corresponding to the start of each row in the arrays h_Ui and h_Ux. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix U. The array size is n+1.
h_Ui	host	output	The array of column indices corresponding to the non-zero elements in the matrix v. It is assumed that this array is sorted by row and by column within each row. The array size is h_nnzv.
h_Ux	host	output	The array of values corresponding to the non-zero elements in the matrix U. It is assumed that this array is sorted by row and by column within each row. The array size is h_nnzU.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.

# 2.6.8. cusolverRfDestroy()

cusolverStatus\_t cusolverRfDestroy(cusolverRfHandle\_t handle);

This routine shuts down the cuSolverRF library. It releases acquired resources and must be called after all the cuSolverRF library routines.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The cuSolverRF library handle.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.6.9. cusolverRfGetMatrixFormat()

This routine gets the matrix format used in the cusolverRfSetupDevice(),

cusolverRfSetupHost(), cusolverRfResetValues(),

cusolverRfExtractBundledFactorsHost() and cusolverRfExtractSplitFactorsHost()
routines.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
format	host	output	The enumerated matrix format type.
diag	host	output	The enumerated unit diagonal type.

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

# 2.6.10. cusolverRfGetNumericProperties()

This routine gets the numeric values used for checking for "zero" pivot and for boosting it in the cusolverRfRefactor() and cusolverRfSolve() routines. The numeric boosting will be used only if boost > 0.0.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
zero	host	output	The value below which zero pivot is flagged.
boost	host	output	The value which is substituted for zero pivot (if the later is flagged).

### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.6.11. cusolverRfGetNumericBoostReport()

This routine gets the report whether numeric boosting was used in the cusolverRfRefactor() and cusolverRfSolve() routines.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
report	host	output	The enumerated boosting report type.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.6.12. cusolverRfGetResetValuesFastMode()

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
fastMode	host	output	The enumerated mode type.

This routine gets the mode used in the cusolverRfResetValues routine.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

# 2.6.13. cusolverRfGet\_Algs()

This routine gets the algorithm used for the refactorization in cusolverRfRefactor() and the triangular solve in cusolverRfSolve().

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
alg	host	output	The enumerated algorithm type.

#### Status Returned

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

### 2.6.14. cusolverRfRefactor()

cusolverStatus t cusolverRfRefactor(cusolverRfHandle t handle);

This routine performs the LU re-factorization:

### $A = L^* U$

exploring the available parallelism on the GPU. It is assumed that a prior call to the glu analyze() was done in order to find the available paralellism.

This routine may be called multiple times, once for each of the linear systems:

```
A_i x_i = f_i
```

There are some constraints to the combination of algorithms used for refactorization and solving routines, cusolverRfRefactor() and cusolverRfSolve(). The wrong combination generates the error code CUSOLVER\_STATUS\_INVALID\_VALUE. The table bellow summarizes the supported combinations of algorithms:

#### Compatible algorithms for solving and refactorization routines.

Factorization	Solving
CUSOLVERRF_FACTORIZATION_ALG0	TRIANGULAR_SOLVE_ALG1

Factorization	Solving
CUSOLVERRF_FACTORIZATION_ALG1	TRIANGULAR_SOLVE_ALG2, TRIANGULAR_SOLVE_ALG3
CUSOLVERRF_FACTORIZATION_ALG2	TRIANGULAR_SOLVE_ALG2, TRIANGULAR_SOLVE_ALG3

Parameter	MemSpace	In/out	Meaning
handle	host	in/out	The handle to the cuSolverRF library.

CUSOLVER STATUS SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_ZERO_PIVOT	A zero pivot was encountered during the computation.

### 2.6.15. cusolverRfResetValues()

This routine updates internal data structures with the values of the new coefficient matrix. It is assumed that the arrays csrRowPtrA, csrColIndA, P and Q have not changed since the last call to the cusolverRfSetup[Host|Device] routine. This assumption reflects the fact that the sparsity pattern of coefficient matrices as well as reordering to minimize fill-in and pivoting remain the same in the set of linear systems:

 $A_i x_i = f_i$ 

This routine may be called multiple times, once for each of the linear systems:

 $A_i x_i = f_i$ 

Parameter	MemSpace	In/out	Meaning
n	host	input	The number of rows (and columns) of matrix A.
nnzA	host	input	The number of non-zero elements of matrix $\mathbf{A}$ .

Parameter	MemSpace	In/out	Meaning
csrRowPtrA	device	input	The array of offsets corresponding to the start of each row in the arrays csrColIndA and csrValA. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix. The array size is n+1.
csrColIndA	device	input	The array of column indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.
csrValA	device	input	The array of values corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.
Р	device	input	The left permutation (often associated with pivoting). The array size in n.
Q	device	input	The right permutation (often associated with reordering). The array size in ${\tt n}$ .
handle	host	output	The handle to the cuSolverRF library.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.

# 2.6.16. cusolverRfSetMatrixFormat()

This routine sets the matrix format used in the cusolverRfSetupDevice(),

cusolverRfSetupHost(), cusolverRfResetValues(),

cusolverRfExtractBundledFactorsHost() and cusolverRfExtractSplitFactorsHost()
routines. It may be called once prior to cusolverRfSetupDevice() and
cusolverRfSetupHost() routines.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
format	host	input	The enumerated matrix format type.

Parameter	MemSpace	In/out	Meaning
diag	host	input	The enumerated unit diagonal type.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	
CUSOLVER_STATUS_INVALID_VALUE	An enumerated mode parameter is wrong.	

### 2.6.17. cusolverRfSetNumericProperties()

This routine sets the numeric values used for checking for "zero" pivot and for boosting it in the cusolverRfRefactor() and cusolverRfSolve() routines. It may be called multiple times prior to cusolverRfRefactor() and cusolverRfSolve() routines. The numeric boosting will be used only if boost > 0.0.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
zero	host	input	The value below which zero pivot is flagged.
boost	host	input	The value which is substituted for zero pivot (if the later is flagged).

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS		The operation completed successfully.	
	CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	

### 2.6.18. cusolverRfSetResetValuesFastMode()

This routine sets the mode used in the cusolverRfResetValues routine. The fast mode requires extra memory and is recommended only if very fast calls to cusolverRfResetValues() are needed. It may be called once prior to cusolverRfAnalyze() routine.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.

Parameter	MemSpace	In/out	Meaning
fastMode	host	input	The enumerated mode type.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	
CUSOLVER_STATUS_INVALID_VALUE	An enumerated mode parameter is wrong.	

### 2.6.19. cusolverRfSetAlgs()

This routine sets the algorithm used for the refactorization in cusolverRfRefactor() and the triangular solve in cusolverRfSolve(). It may be called once prior to cusolverRfAnalyze() routine.

Parameter	MemSpace	In/out Meaning	
handle	host	input The handle to the cuSolverRF libr	
alg	host	input The enumerated algorithm type.	

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	

### 2.6.20. cusolverRfSolve()

```
cusolverStatus_t
cusolverRfSolve(/* Input (in the device memory) */
    cusolverRfHandle_t handle,
    int *P,
    int *Q,
    int nrhs,
    double *Temp,
    int ldt,
    /* Input/Output (in the device memory) */
    double *XF,
    /* Input */
    int ldxf);
```

This routine performs the forward and backward solve with the lower  $L \in \mathbb{R}^{nxn}$  and upper  $U \in \mathbb{R}^{nxn}$  triangular factors resulting from the LU re-factorization:

 $A = L^* U$ 

which is assumed to have been computed by a prior call to the cusolverRfRefactor() routine.

The routine can solve linear systems with multiple right-hand-sides (RHS):

$$AX = (LU)X = L(UX) = LY = F$$
 where  $UX = Y$ 

even though currently only a single RHS is supported.

This routine may be called multiple times, once for each of the linear systems:

 $A_i x_i = f_i$ 

Parameter	MemSpace	In/out	Meaning	
handle	host	output	The handle to the cuSolverRF library.	
Р	device	input	The left permutation (often associated with pivoting). The array size in n.	
Q	device	input	The right permutation (often associated with reordering). The array size in n.	
nrhs	host	input	The number right-hand-sides to be solved.	
Temp	host	input	The dense matrix that contains temporary workspace (of size ldt*nrhs).	
ldt	host	input	The leading dimension of dense matrix Temp (ldt >= n).	
XF	host	in/out	The dense matrix that contains the right- hand-sides F and solutions x (of size ldxf*nrhs).	
ldxf	host	input	The leading dimension of dense matrix XF (ldxf >= n).	

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 2.6.21. cusolverRfBatchSetupHost()

```
int nnzL,
int* h_csrRowPtrL,
int* h_csrColIndL,
double *h_csrValL,
int nnzU,
int* h_csrRowPtrU,
int* h_csrColIndU,
double *h_csrValU,
int* h_P,
int* h_Q,
/* Output */
cusolverRfHandle t handle);
```

This routine assembles the internal data structures of the cuSolverRF library for batched operation. It is called after the call to the cusolverRfCreate() routine, and before any other batched routines.

The batched operation assumes that the user has the following linear systems:

$$A_j x_j = b_j$$
, j = 1,2,..., batchSize

where each matrix in the set:  $\{A_j\}$  has the same sparsity pattern, and quite similar such that factorization can be done by the same permutation P and Q. In other words,  $A_j$ , j > 1 is a small perturbation of  $A_1$ .

This routine accepts as input (on the host) the original matrix A (sparsity pattern and batched values), the lower (L) and upper (U) triangular factors, as well as the left (P) and the right (Q) permutations resulting from the full LU factorization of the first (i=1) linear system:

 $A_i x_i = f_i$ 

The permutations P and Q represent the final composition of all the left and right reorderings applied to the original matrix A, respectively. However, these permutations are often associated with partial pivoting and reordering to minimize fill-in, respectively.

Remark 1: the matrices A, L and U must be CSR format and base-0.

Remark 2: to get best performance, batchSize should be multiple of 32 and greater or equal to 32. The algorithm is memory-bound, once bandwidth limit is reached, there is no room to improve performance by large batchSize. In practice, batchSize of 32 - 128 is often enough to obtain good performance, but in some cases larger batchSize might be beneficial.

The following routine needs to be called only once for a single linear system:

$A_i x_i$	=	$f_i$

Parameter	MemSpace	In/out	Meaning
batchSize	host	input	The number of matrices in the batched mode.
n	host	input	The number of rows (and columns) of matrix $A$ .
nnzA	host	input	The number of non-zero elements of matrix A.

Parameter	MemSpace	In/out	Meaning
h_csrRowPtrA	host	input	The array of offsets corresponding to the start of each row in the arrays h_csrColIndA and h_csrValA. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix. The array size is n+1.
h_csrColIndA	host	input	The array of column indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA.
h_csrValA_array	host	input	Array of pointers of size batchSize, each pointer points to the array of values corresponding to the non-zero elements in the matrix.
nnzL	host	input	The number of non-zero elements of matrix L.
h_csrRowPtrL	host	input	The array of offsets corresponding to the start of each row in the arrays h_csrColIndL and h_csrValL. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix L. The array size is n+1.
h_csrColIndL	host	input	The array of column indices corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is nnzL.
h_csrValL	host	input	The array of values corresponding to the non-zero elements in the matrix L. It is assumed that this array is sorted by row and by column within each row. The array size is nnzL.
nnzU	host	input	The number of non-zero elements of matrix $v$ .
h_csrRowPtrU	host	input	The array of offsets corresponding to the start of each row in the arrays h_csrColIndU and h_csrValU. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix U. The array size is n+1.
h_csrColIndU	host	input	The array of column indices corresponding to the non-zero elements in the matrix v. It is assumed that this

Parameter	MemSpace	In/out	Meaning
			array is sorted by row and by column within each row. The array size is nnzU.
h_csrValU	host	input	The array of values corresponding to the non-zero elements in the matrix $\upsilon$ . It is assumed that this array is sorted by row and by column within each row. The array size is nnz $\upsilon$ .
h_P	host	input	The left permutation (often associated with pivoting). The array size in n.
h_Q	host	input	The right permutation (often associated with reordering). The array size in n.
handle	host	output	The handle to the cuSolverRF library.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

## 2.6.22. cusolverRfBatchAnalyze()

cusolverStatus\_t cusolverRfBatchAnalyze(cusolverRfHandle\_t handle);

This routine performs the appropriate analysis of parallelism available in the batched LU re-factorization.

It is assumed that a prior call to the cusolverRfBatchSetup[Host] () was done in order to create internal data structures needed for the analysis.

The following routine needs to be called only once for a single linear system:

$$A_j x_j = b_j$$
, j = 1,2,..., batchSize

Parameter	Memory	In/out	Meaning
handle	host	in/out	The handle to the cuSolverRF library.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_ALLOC_FAILED	An allocation of memory failed.

```
CUSOLVER STATUS INTERNAL ERROR
```

An internal operation failed.

# 2.6.23. cusolverRfBatchResetValues()

This routine updates internal data structures with the values of the new coefficient matrix. It is assumed that the arrays csrRowPtrA, csrColIndA, P and Q have not changed since the last call to the cusolverRfbatch\_setup\_host routine.

This assumption reflects the fact that the sparsity pattern of coefficient matrices as well as reordering to minimize fill-in and pivoting remain the same in the set of linear systems:

$$A_j x_j = b_j$$
, j = 1,2,..., batchSize

Parameter MemSpace In/out Meaning batchSize The number of matrices in batched host input mode The number of rows (and columns) of host input n matrix A. The number of non-zero elements of nnzA host input matrix A. device The array of offsets corresponding csrRowPtrA input to the start of each row in the arrays csrColIndA and csrValA. This array has also an extra entry at the end that stores the number of non-zero elements in the matrix. The array size is n+1. csrColIndA device input The array of column indices corresponding to the non-zero elements in the matrix. It is assumed that this array is sorted by row and by column within each row. The array size is nnzA. Array of pointers of size batchSize, device input csrValA array each pointer points to the array of values

The input parameter  $csrValA_array$  is an array of pointers on device memory. csrValA array(j) points to matrix:  $A_i$  which is also on device memory.

Parameter	MemSpace	In/out	Meaning
			corresponding to the non-zero elements in the matrix.
P	device	input	The left permutation (often associated with pivoting). The array size in n.
Q	device	input	The right permutation (often associated with reordering). The array size in n.
handle	host	output	The handle to the cuSolverRF library.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.

### 2.6.24. cusolverRfBatchRefactor()

cusolverStatus\_t cusolverRfBatchRefactor(cusolverRfHandle\_t handle);

This routine performs the LU re-factorization:

$$M_j = P^* A_j^* Q^T = L_j^* U_j$$

exploring the available parallelism on the GPU. It is assumed that a prior call to the cusolverRfBatchAnalyze() was done in order to find the available paralellism.

Remark: cusolverRfBatchRefactor() would not report any failure of LU refactorization. The user has to call cusolverRfBatchZeroPivot() to know which matrix failed the LU refactorization.

Parameter	Memory	In/out	Meaning
handle	host	in/out	The handle to the cuSolverRF library.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.

# 2.6.25. cusolverRfBatchSolve()

```
int nrhs,
double *Temp,
int ldt,
/* Input/Output (in the device memory) */
double *XF_array[],
/* Input */
int ldxf);
```

To solve  $A_j^* x_j = b_j$ , first we reform the equation by  $M_j^* Q^* x_j = P^* b_j$  where  $M_j = P^* A_j^* Q^T$ . . Then do refactorization  $M_j = L_j^* U_j$  by cusolverRfBatch\_Refactor(). Further cusolverRfBatch\_Solve() takes over the remaining steps, including:

$$z_{j} = P^{*} b_{j}$$
$$M_{j}^{*} y_{j} = z_{j}$$
$$x_{j} = Q^{T}^{*} y_{j}$$

The input parameter  $x_{F_array}$  is an array of pointers on device memory.  $x_{F_array}(j)$  points to matrix  $x_j$  which is also on device memory.

Remark 1: only a single rhs is supported.

Remark 2: no singularity is reported during backward solve. If some matrix  $A_j$  failed the refactorization and  $U_j$  has some zero diagonal, backward solve would compute NAN. The user has to call cusolverRfBatch\_Zero\_Pivot to check if refactorization is successful or not.

Parameter	MemSpace	In/out	Meaning
handle	host	output	The handle to the cuSolverRF library.
Р	device	input	The left permutation (often associated with pivoting). The array size in n.
Q	device	input	The right permutation (often associated with reordering). The array size in n.
nrhs	host	input	The number right-hand-sides to be solved.
Temp	device	input	The dense matrix that contains temporary workspace (of size ldt*nrhs).
ldt	host	input	The leading dimension of dense matrix Temp (ldt >= n).
XF_array	device	in/out	Array of pointers of size batchSize, each pointer points to the dense matrix that contains the right-hand-sides F and solutions x (of size ldxf*nrhs).
ldxf	host	input	The leading dimension of dense matrix XF (ldxf >= n).

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.	
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.	

CUSOLVER_STATUS_INVALID_VALUE	An unsupported value or parameter was passed.
CUSOLVER_STATUS_EXECUTION_FAILED	A kernel failed to launch on the GPU.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

## 2.6.26. cusolverRfBatchZeroPivot()

Although  $A_j$  is close to each other, it does not mean  $M_j = P^*A_j^*Q^T = L_j^*U_j$  exists for every j. The user can query which matrix failed LU refactorization by checking corresponding value in position array. The input parameter position is an integer array of size batchSize.

The j-th component denotes the refactorization result of matrix  $A_j$ . If position (j) is -1, the LU refactorization of matrix  $A_j$  is successful. If position (j) is  $k \ge 0$ , matrix  $A_j$  is not LU factorizable and its matrix  $U_j(\mathbf{j},\mathbf{j})$  is zero.

The return value of cusolverRfBatch\_Zero\_Pivot is CUSOLVER\_STATUS\_ZERO\_PIVOT if there exists one  $A_j$  which failed LU refactorization. The user can redo LU factorization to get new permutation P and Q if error code CUSOLVER\_STATUS\_ZERO\_PIVOT is returned.

Parameter	MemSpace	In/out	Meaning
handle	host	input	The handle to the cuSolverRF library.
position	host	output	Integer array of size batchSize. The value of position (j) reports singularity of matrix Aj, -1 if no structural/ numerical zero, k >= 0 if Aj (k, k) is either structural zero or numerical zero.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_ZERO_PIVOT	A zero pivot was encountered during the computation.

# Chapter 3. Using the CUSOLVERMG API

# 3.1. General Description

This section describes how to use the cuSolverMG library API. It is not a reference for the cuSolverMG API data types and functions; that is provided in subsequent chapters.

## 3.1.1. Thread Safety

The library is thread-safe only if there is one cuSolverMG context per thread.

# 3.1.2. Determinism

Currently all cuSolverMG API routines from a given toolkit version generate the same bit-wise results when the following conditions are respected :

- all GPUs particating to the computation have the same compute-capabilities and the same number of SMs.
- the tiles size is kept the same between run.
- number of logical GPUs is kept the same. The order of GPUs are not important because all have the same compute-capabilities.

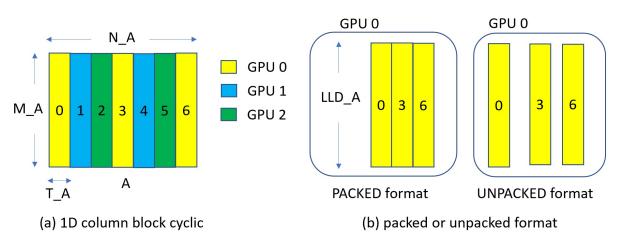
## 3.1.3. Tile Strategy

The tiling strategy of cuSolverMG is compatible with ScaLAPACK. The current release only supports 1-D column block cyclic, column-major PACKED format.

Figure 1.a shows a partition of the matrix A of dimension M\_A by N\_A. Each column tile has T\_A columns. There are seven columns of tiles, labeled as 0,1,2,3,4,5,6, distributed into three GPUs in a cyclic way, i.e. each GPU takes one column tile in turn. For example, GPU 0 has column tile 0, 3, 6 (yellow tiles) and GPU 1 takes column tiles next to GPU 0 (blue tiles). Not all GPUs have the same number of tiles; in this example, GPU 0 has three tiles, others have only two tiles.

Figure 1.b shows two possilbe formats to store those column tiles locally in each GPU. Left side is called PACKED format and right side is UNPACKED format. PACKED format aggregates three column tiles in a contiguous memory block while UNPACKED format distributes these three column tiles into different memory blocks. The only difference between them is that PACKED format can have a big GEMM call instead of three GEMM calls in UNPACKED format. So theoretically speaking, PACKED format can deliver better performance than UNPACKED format. cusolveMG only supports PACKED format in the API. In order to achieve maximal performance, the user just needs to choose the proper tile size T\_A to partition the matrix, not too small, for example 256 or above is enough.

There is another parameter, called LLD\_A, to control the leading dimension of the local matrix in each GPU. LLD\_A must be greater or equal to M\_A. The purpose of LLD\_A is for better performance of GEMM. For small problems, GEMM is faster if LLD\_A is power of 2. However for big problems, LLD\_A does not show significant improvement. cuSolverMG only supports LLD\_A=M\_A.



#### Figure 1. Example of cusolveMG tiling for 3 GPUs

The processing grid in cuSolverMG is a list of GPU IDs, similar to the process ID in ScaLAPACK. cuSolverMG only supports 1D column block cyclic, so only 1D grid is supported as well. Suppose deviceId is a list of GPU IDs, both deviceId=1,1,1 and deviceId=2,1,0 are valid. The former describes three logical devices that are selected to run cuSolverMG routines, and all have the same physical ID, 0. The latter still uses three logical devices, but each has a different physical ID. The current design only accepts 32 logical devices, that is, the length of deviceId is less or equal to 32. Figure 1 uses deviceId=0,1,2.

In practice, the matrix A is distributed into GPUs listed in deviceId. If the user chooses deviceId=1,1,1, all columns tile are located in GPU 1, this will limit the size of the problem because of memory capacity of one GPU. Besides, multiGPU routine adds extra overhead on data communication through the off-chip bus, which has a big performance impact if NVLINK is not supported or used. It would be faster to run on a single GPU instead of runing multiGPU version with devices of the same GPU ID.

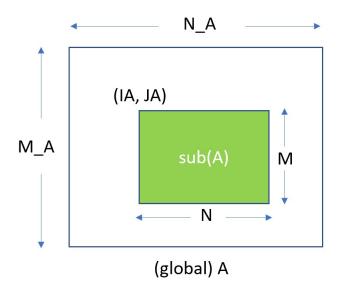
# 3.1.4. Global Matrix Versus Local Matrix

Operating a submatrix of the matrix A is simple in dense linear algebra, just shift the pointer to the starting point of the submatrix relative to A. For example, gesvd(10,10, A) is SVD of A(0:9,0:9). gesvd(10,10, A + 5 + 2\*1da) is SVD of 10-by-10 submatrix starting at A(5,2).

However it is not simple to operate on a submatrix of a distributed matrix because different starting point of the submatrix changes the distribution of the layout of that submatrix. Scalapack introduces two parameters, IA and JA, to locate the submatrix. Figure 2 shows (global) matrix A of dimension  $M_A$  by  $N_A$ . The sub (A) is a M by N submatrix of A, starting at IA and JA. Please be aware that IA and JA are base-1.

Given a distributed matrix A, the user can compute eigenvalues of the submatrix sub(A) by either calling syevd(A, IA, JA) or gathering sub(A) to another distributed matrix B and calling syevd(B, IB=1, JB=1).

#### Figure 2. global matrix and local matrix



# 3.1.5. Usage of \_bufferSize

There is no cudaMalloc inside cuSolverMG library, so the user must allocate the device workspace explicitly. The routine xyz\_bufferSize is to query the size of workspace of the routine xyz, for example xyz = syevd. To make the API simple, xyz\_bufferSize follows almost the same signature of xyz even it only depends on some parameters, for example, the device pointer is not used to decide the size of workspace. In most cases, xyz\_bufferSize is called in the beginning before actual device data (pointing by a device pointer) is prepared or before the device pointer is allocated. In such cases, the user can pass a null pointer to xyz\_bufferSize without breaking the functionality. xyz\_bufferSize returns bufferSize for each device. The size is number of elements, not number of bytes.

## 3.1.6. Synchronization

All routines are in synchronous (blocking call) manner. The data is ready after the routine. However the user has to prepare the distributed data before calling the routine. For example, if the user has multiple streams to set up the matrix, stream synchronization or device synchronization is necessary to guarantee the distributed matrix is ready.

# 3.1.7. Context Switch

The user does not need to restore the device by cudaSetDevice () after each cuSolverMG call. All routines set the device back to what the caller has.

## 3.1.8. NVLINK

The peer-to-peer communication via NVLINK can dramatically reduce the overhead of data exchange among GPUs. cuSolverMG does not enable NVLINK implicitly, instead, it gives this option back to the user, not to interfere with other libraries. The example code H.1 shows how to enable peer-to-peer communication.

# 3.2. cuSolverMG Types Reference

# 3.2.1. cuSolverMG Types

The float, double, cuComplex, and cuDoubleComplex data types are supported. The first two are standard C data types, while the last two are exported from cuComplex.h. In addition, cuSolverMG uses some familiar types from cuBLAS.

# 3.2.2. cusolverMgHandle\_t

This is a pointer type to an opaque cuSolverMG context, which the user must initialize by calling cusolverMgCreate() prior to calling any other library function. An un-initialized handle object will lead to unexpected behavior, including crashes of cuSolverMG. The handle created and returned by cusolverMgCreate() must be passed to every cuSolverMG function.

# 3.2.3. cusolverMgGridMapping\_t

The type indicates layout of grids.

Value	Meaning
CUDALIBMG_GRID_MAPPING_ROW_MAJOR	Row-major ordering.
CUDALIBMG_GRID_MAPPING_COL_MAJOR	Column-major ordering.

# 3.2.4. cudaLibMgGrid\_t

Opaque structure of the distributed grid.

# 3.2.5. cudaLibMgMatrixDesc\_t

Opaque structure of the distributed matrix descriptor.

# 3.3. Helper Function Reference

# 3.3.1. cusolverMgCreate()

```
cusolverStatus_t
cusolverMgCreate(cusolverMgHandle_t *handle)
```

This function initializes the cuSolverMG library and creates a handle on the cuSolverMG context. It must be called before any other cuSolverMG API function is invoked. It allocates hardware resources necessary for accessing the GPU.

#### Output

handle	The pointer to the handle to the cuSolverMG	
	context.	

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The initialization succeeded.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.

# 3.3.2. cusolverMgDestroy()

```
cusolverStatus_t
cusolverMgDestroy( cusolverMgHandle t handle)
```

This function releases CPU-side resources used by the cuSolverMG library.

#### Input

handle

#### **Status Returned**

CUSOLVER S'	TATUS	SUCCESS	The sh

he shutdown succeeded.

## 3.3.3. cusolverMgDeviceSelect()

```
cusolverStatus_t
cusolverMgDeviceSelect(
    cusolverMgHandle_t handle,
    int nbDevices,
    int deviceId[] )
```

This function registers a subset of devices (GPUs) to cusolverMG handle. Such subset of devices is used in subsequent API calls. The array deviceId contains a list of logical device ID. The term logical means repeated device ID are permitted. For example, suppose the user has only one GPU in the system, say device 0. If the user sets deviceId=0,0,0, then cuSolverMG treats them as three independent GPUs, one stream each, so concurrent kernel launches still hold. The current design only supports up to 32 logical devices.

#### Input

handle	The pointer to the handle to the cuSolverMG context.
nbDevices	The number of logical devices.
deviceId	An integer array of size nbDevices.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The initialization succeeded.
CUSOLVER_STATUS_INVALID_VALUE	nbDevices must be greater than zero, and less or equal to 32.
CUSOLVER_STATUS_ALLOC_FAILED	The resources could not be allocated.
CUSOLVER_STATUS_INTERNAL_ERROR	Internal error occurred when setting internal streams and events.

### 3.3.4. cusolverMgCreateDeviceGrid()

```
cusolverStatus_t
cusolverMgCreateDeviceGrid(
    cusolverMgGrid_t* grid,
    int32_t numRowDevices,
    int32_t numColDevices,
    const int32_t deviceId[],
    cusolverMgGridMapping t mapping)
```

This function sets up a grid of devices.

Only 1-D column block cyclic is supported, so numRowDevices must be equal to 1.

WARNING: cusolverMgCreateDeviceGrid() must be consistent with cusolverMgDeviceSelect(), i.e. numColDevices must be equal to nbDevices in cusolverMgDeviceSelect().

Parameter	MemSpace	In/out	Meaning
grid	host	output	The pointer to the opaque structure.
numRowDevices	host	input	Number of devices in the row.
numColDevices	host	input	Number of devices in the column.

Parameter	MemSpace	In/out	Meaning
deviceId	host	input	Integer array of size numColDevices, containing device IDs.
mapping	host	input	Row-major or column-major ordering.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_INVALID_VALUE	numColDevices is not greater than O.
	numRowDevices is not 1.

### 3.3.5. cusolverMgDestroyGrid()

This function releases resources of a grid.

Parameter	MemSpace	In/out	Meaning
grid	host	input/output	The pointer to the opaque structure.

#### **Status Returned**

CUSOLVER STATUS SUCCESS	The operation completed successfully.

### 3.3.6. cusolverMgCreateMatDescr()

```
cusolverStatus_t
cusolverMgCreateMatrixDesc(
    cusolverMgMatrixDesc_t * desc,
    int64_t numRows,
    int64_t nowBlockSize,
    int64_t colBlockSize,
    cudaDataType_t dataType,
    const cusolverMgGrid t grid)
```

This function sets up the matrix descriptor desc.

Only 1-D column block cyclic is supported, so numRows must be equal to rowBlockSize.

Parameter	Memory	In/out	Meaning
desc	host	output	The matrix descriptor.
numRows	host	input	The number of rows of global A.
numCols	host	input	The number of columns of global A.
rowBlockSize	host	input	The number of rows per tile.
colBlockSize	host	input	The number of columns per tile.

Parameter	Memory	In/out	Meaning
dataType	host	input	Data type of the matrix.
grid	host	input	The pointer to structure of grid.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_INVALID_VALUE	numRows, numCols, OF rowBlockSize OF colBlockSize is less than O. numRows is not equal to rowBlockSize.

### 3.3.7. cusolverMgDestroyMatrixDesc()

```
cusolverStatus_t
cusolverMgDestroyMatrixDesc(
    cusolverMgMatrixDesc t desc)
```

This function releases the matrix descriptor desc.

Parameter	Memory	In/out	Meaning
desc	host	input/output	The matrix descriptor.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
-------------------------	---------------------------------------

# 3.4. Dense Linear Solver Reference

This section describes the linear solver API of cuSolverMG.

### 3.4.1. cusolverMgPotrf()

The following helper function can calculate the sizes needed for pre-allocated buffer for cusolverMgPotrf:

```
cusolverStatus_t
cusolverMgPotrf_bufferSize(
    cusolverMgHandle_t handle,
    cublasFillMode_t uplo,
    int N,
    void *array_d_A[],
    int IA,
    int JA,
    cudaLibMgMatrixDesc_t descrA,
    cudaDataType computeType,
    int64_t *lwork)
```

The following routine:

```
cusolverStatus_t
cusolverMgPotrf(
    cusolverMgHandle_t handle,
cublasFillMode_t uplo,
    int N,
    void *array_d_A[],
    int IA,
    int JA,
    cudaLibMgMatrixDesc_t descrA,
    cudaDataType computeType,
    void *array_d_work[],
    int64_t lwork,
    int *info)
```

computes the Cholesky factorization of a Hermitian positive-definite matrix using the generic API interface.

A is an  $n \times n$  Hermitian matrix; only lower or upper part is meaningful. The input parameter up10 indicates which part of the matrix is used. The function would leave other parts untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, only lower triangular part of A is processed, and replaced by lower triangular Cholesky factor L:

 $A = L^* L^H$ 

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, only upper triangular part of A is processed, and replaced by upper triangular Cholesky factor U:

 $A = U^{H} * U$ 

The user has to provide device working space in array\_d\_work. array\_d\_work is a host pointer array of dimension G, where G is number of devices. array\_d\_work[j] is a device pointer pointing to a device memory in j-th device. The data type of array\_d\_work[j] is computeType. The size of array\_d\_work[j] is lwork which is the number of elements per device, returned by cusolverMgPotrf bufferSize().

If Cholesky factorization failed, i.e. some leading minor of A is not positive definite, or equivalently some diagonal elements of L or U is not a real number. The output parameter info would indicate smallest leading minor of A which is not positive definite.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

The generic API has two different types, dataTypeA is data type of the matrix A, andcomputeType is compute type of the operation and data type of the workspace (array\_d\_work) descrA contains dataTypeA, so there is no explicit parameter of dataTypeA. cusolverMgPotrf only supports the following four combinations.

Please visit <u>cuSOLVER Library Samples - MgPotrf</u> for a code example.

valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SPOTRF
CUDA_R_64F	CUDA_R_64F	DPOTRF
CUDA_C_32F	CUDA_C_32F	CPOTRF
CUDA_C_64F	CUDA_C_64F	ZPOTRF

#### API of potrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverMg library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced. Only CUBLAS_FILL_MODE_LOWER is supported.
Ν	host	input	Number of rows and columns of matrix sub (A) .
array_d_A	host	in/out	A host pointer array of dimension G. It contains a distributed <type> array containing sub(A) of dimension N * N. On exit, sub(A) contains the factors L or U.</type>
IA	host	input	The row index in the global array A indicating the first row of sub (A) .
JA	host	input	The column index in the global array A indicating the first column of sub (A).
descrA	host	input	Matrix descriptor for the distributed matrix A.
computeType	host	input	Data type used for computation.
array_d_work	host	in/out	A host pointer array of dimension G. array_d_work[j] points to a device working space in j-th device, <type> array of size lwork.</type>
lwork	host	input	Sze of array_d_work[j], returned by cusolverMgPotrf_bufferSize. lwork denotes number of elements, not number of bytes.
info	host	output	lf info = 0, the Cholesky factorization is successful.
			lf info = -i, the i-th parameter is wrong (not counting handle).
			If info = i, the leading minor of order i is not positive definite.

#### **Status Returned**

CUSOLVER_STATUS_SUCCESS	
-------------------------	--

The operation completed successfully.

CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed ( $M$ , $N<0$ ).
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

## 3.4.2. cusolverMgPotrs()

The helper function below can calculate the sizes needed for pre-allocated buffer for cusolverMgPotrs.

```
cusolverStatus t
cusolverMgPotrs bufferSize(
cusolverMgHandle t handle,
cublasFillMode t uplo,
int n,
int nrhs,
void *array_d_A[],
int IA,
int JA,
 cudaLibMgMatrixDesc t descrA,
void *array d B[],
 int IB,
int JB,
 cudaLibMgMatrixDesc t descrB,
 cudaDataType computeType,
int64 t *lwork )
```

The following routine:

```
cusolverStatus t
cusolverMgPotrs(
cusolverMgHandle t handle,
cublasFillMode t uplo,
int n,
int nrhs,
void *array d A[],
int IA,
int JA,
cudaLibMgMatrixDesc t descrA,
void *array_d_B[],
int IB,
int JB,
cudaLibMgMatrixDesc t descrB,
cudaDataType computeType,
void *array_d_work[],
int64_t lwork,
int *info)
```

This function solves a system of linear equations:

A \* X = B

where A is a  $n \times n$  Hermitian matrix, only lower or upper part is meaningful using the generic API interface. The input parameter uplo indicates which part of the matrix is used. The function would leave other parts untouched.

If input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, the matrix should A contain the lower triangular factor for Cholesky decomposition previously computed by cusolverMgPotrf routine.

$$A = L^* L^H$$

If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, the matrix should A contain the upper triangular factor for Cholesky decomposition previously computed by the cusolverMgPotrf routine.

 $A = U^{H} * U$ 

The operation is in-place, i.e. matrix B contains the solution of the linear system on exit.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

The user has to provide device working space in array\_d\_work. array\_d\_work is a host pointer array of dimension G, where G is the number of devices. array\_d\_work[j] is a device pointer pointing to a device memory in the j-th device. The data type of array\_d\_work[j] is computeType. The size of array\_d\_work[j] is lwork which is number of elements per device, returned by cusolverMgPotrs\_bufferSize().

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

The generic API has four different types: dataTypeA is data type of the matrix A, dataTypeB is data type of the matrix B, computeType is compute type of the operation and data type of the workspace (array\_d\_work) descrA contains dataTypeA and descrB contains dataTypeB and so there is no explicit parameter of dataTypeA and dataTypeB. cusolverMgPotrs only supports the following four combinations.

Please visit <u>cuSOLVER Library Samples - MgPotrf</u> for a code example.

DataTypeA	DataTypeB	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SPOTRS
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DPOTRS
CUDA_C_32F	CUDA_C_32F	CUDA_C_32F	CPOTRS
CUDA_C_64F	CUDA_C_64F	CUDA_C_64F	ZPOTRS

#### valid combination of data type and compute type

#### API of potrs

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverMg library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other

Parameter	Memory	In/out	Meaning
			part is not referenced. Only CUBLAS_FILL_MODE_LOWER is supported.
Ν	host	input	Number of rows and columns of matrix sub (A) .
NRHS	host	input	Number of columns of matrix sub (A) and sub (B) .
array_d_A	host	in/out	A host pointer array of dimension G. It contains a distributed <type> array containing sub(A) of dimension M * N. On exit, sub(A) contains the factors L and U.</type>
IA	host	input	The row index in the global array A indicating the first row of sub (A).
JA	host	input	The column index in the global array A indicating the first column of $sub(A)$ .
descrA	host	input	Matrix descriptor for the distributed matrix A.
array_d_B	host	in/out	A host pointer array of dimension G. It contains a distributed <type> array containing sub (B) of dimension N * NRHS. On exit, sub (A) contains the solution to the linear system.</type>
IB	host	input	The row index in the global array B indicating the first row of sub (B).
JB	host	input	The column index in the global array B indicating the first column of sub (B).
descrB	host	input	Matrix descriptor for the distributed matrix B.
computeType	host	input	Data type used for computation.
array_d_work	host	in/out	A host pointer array of dimension G. array_d_work[j] points to a device working space in j-th device, <type> array of size lwork.</type>
lwork	host	input	Size of array_d_work[j], returned by cusolverMgPotrs_bufferSize. lwork denotes number of elements, not number of bytes.
info	host	output	<pre>If info = 0, the routine successful. If info = -i, the i-th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.

CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed ( $M$ , $N<0$ ).
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

### 3.4.3. cusolverMgPotri()

The helper function below can calculate the sizes needed for pre-allocated buffer for cusolverMgPotri.

```
cusolverStatus_t
cusolverMgPotri_bufferSize(
  cusolverMgHandle_t handle,
  cublasFillMode_t uplo,
  int N,
  void *array_d_A[],
  int IA,
  int JA,
  cudaLibMgMatrixDesc_t descrA,
  cudaDataType computeType,
  int64 t *lwork)
```

The following routine:

```
cusolverStatus_t
cusolverMgPotri(
  cusolverMgHandle_t handle,
  cublasFillMode_t uplo,
  int N,
  void *array_d_A[],
  int IA,
  int JA,
  cudaLibMgMatrixDesc_t descrA,
  cudaDataType computeType,
  void *array_d_work[],
  int64_t lwork,
  int *info)
```

This function computes the inverse of a Hermitian positive-definite matrix  ${\tt A}$  using the Cholesky factorization

$$A = L^* L^H = U^H * U$$

computed by cusolverMgPotrf().

If the input parameter uplo is CUBLAS\_FILL\_MODE\_LOWER, on input, matrix A contains the lower triangular factor of A computed by cusolverMgPotrf. Only lower triangular part of A is processed, and replaced the by lower triangular part of the inverse of A.

If the input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, on input, matrix A contains the upper triangular factor of A computed by cusolverMgPotrf. Only upper triangular part of A is processed, and replaced the by upper triangular part of the inverse of A.

The user has to provide device working space in array\_d\_work. array\_d\_work is a host pointer array of dimension G, where G is number of devices. array\_d\_work[j] is a device pointer pointing to a device memory in the j-th device. The data type of array\_d\_work[j] is computeType. The size of array\_d\_work[j] is lwork which is number of elements per device, returned by cusolverMgPotri bufferSize().

If the computation of the inverse fails, i.e. some leading minor of L or U, is null, the output parameter info would indicate the smallest leading minor of L or U which is not positive definite.

If the output parameter info = -i (less than zero), the i-th parameter is wrong (not counting the handle).

The generic API has two different types, dataTypeA is data type of the matrix A, computeType is compute type of the operation and data type of the workspace (array\_d\_work) descrA contains dataTypeA, so there is no explicit parameter of dataTypeA. cusolverMgPotri only supports the following four combinations.

Please visit <u>cuSOLVER Library Samples - MgPotrf</u> for a code example.

#### valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SPOTRI
CUDA_R_64F	CUDA_R_64F	DPOTRI
CUDA_C_32F	CUDA_C_32F	CPOTRI
CUDA_C_64F	CUDA_C_64F	ZPOTRI

#### API of potrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverMg library context.
uplo	host	input	Indicates if matrix A lower or upper part is stored, the other part is not referenced. Only CUBLAS_FILL_MODE_LOWER is supported.
Ν	host	input	Number of rows and columns of matrix sub (A) .
array_d_A	host	in/out	A host pointer array of dimension G. It contains a distributed <type> array containing sub(A) of dimension N * N. On exit, sub(A) contains the upper or lower triangular part of the inverse of A depeding on the value of uplo argument.</type>
IA	host	input	The row index in the global array A indicating the first row of $sub(A)$ .
JA	host	input	The column index in the global array A indicating the first column of $\sup(A)$ .
descrA	host	input	Matrix descriptor for the distributed matrix A.

Parameter	Memory	In/out	Meaning
computeType	host	input	Data type used for computation.
array_d_work	host	in/out	A host pointer array of dimension G. array_d_work[j] points to a device working space in j-th device, <type> array of size lwork.</type>
lwork	host	input	Size of array_d_work[j], returned by cusolverMgPotri_bufferSize. lwork denotes number of elements, not number of bytes.
info	host	output	If info = 0, the Cholesky factorization is successful.
			lf info = -i, the i-th parameter is wrong (not counting handle).
			If info = i, the leading minor of order i is zero.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_NOT_INITIALIZED	The library was not initialized.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed ( $M$ , $N<0$ ).
CUSOLVER_STATUS_ARCH_MISMATCH	The device only supports compute capability 2.0 and above.
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

## 3.4.4. cusolverMgGetrf()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverMgGetrf_bufferSize(
    cusolverMgHandle_t handle,
    int M,
    int N,
    void *array_d_A[],
    int IA,
    int JA,
    cudaLibMgMatrixDesc_t descrA,
    int *array_d_IPIV[],
    cudaDataType_t computeType,
    int64 t *lwork);
```

```
cusolverStatus_t
cusolverMgGetrf(
    cusolverMgHandle_t handle,
    int M,
    int N,
    void *array_d_A[],
```

```
int IA,
int JA,
cudaLibMgMatrixDesc_t descrA,
int *array_d_IPIV[],
cudaDataType_t computeType,
void *array_d_work[],
int64_t lwork,
int *info );
```

This function computes the LU factorization of a M×N matrix

 $P^*A = L^*U$ 

where A is a M×N matrix, P is a permutation matrix, L is a lower triangular matrix with unit diagonal, and U is an upper triangular matrix.

The user has to provide device working space in array\_d\_work. array\_d\_work is a host pointer array of dimension G, where G is number of devices. array\_d\_work[j] is a device pointer pointing to a device memory in j-th device. The data type of array\_d\_work[j] is computeType. The size of array\_d\_work[j] is lwork which is number of elements per device, returned by cusolverMgGetrf\_bufferSize().

If LU factorization failed, i.e. matrix A(U) is singular. The output parameter info=i indicates U(i,i) = 0.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

If array\_d\_IPIV is null, no pivoting is performed. The factorization is A=L\*U, which is not numerically stable.

<code>array\_d\_IPIV</code> must be consistent with <code>array\_d\_A</code>, i.e. <code>JA</code> is the first column of <code>sub(A)</code>, also the first column of <code>sub(IPIV)</code>.

No matter LU factorization failed or not, the output parameter <code>array\_d\_IPIV</code> contains pivoting sequence, row <code>i</code> is interchanged with row <code>array\_d\_IPIV(i)</code>.

The generic API has three different types, dataTypeA is data type of the matrix A, computeType is compute type of the operation and data type of the workspace (array\_d\_work) descrA conatins dataTypeA, so there is no explicit parameter of dataTypeA. cusolverMgGetrf only supports the following four combinations.

Please visit <u>cuSOLVER Library Samples - MgGetrf</u> for a code example.

#### valid combination of data type and compute type

DataTypeA	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	SGETRF
CUDA_R_64F	CUDA_R_64F	DGETRF
CUDA_C_32F	CUDA_C_32F	CGETRF
CUDA_C_64F	CUDA_C_64F	ZGETRF

Remark 1: tile size TA must be less or equal to 512.

#### API of getrf

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverMg library context.
М	host	input	Number of rows of matrix sub (A) .
Ν	host	input	Number of columns of matrix sub (A) .
array_d_A	host	in/out	A host pointer array of dimension G. It contains a distributed <type> array containing sub(A) of dimension M * N. On exit, sub(A) contains the factors L and U.</type>
IA	host	input	The row index in the global array A indicating the first row of sub (A) .
JA	host	input	The column index in the global array A indicating the first column of sub (A).
descrA	host	input	Matrix descriptor for the distributed matrix A.
array_d_IPIV	host	output	A host pointer array of dimension G. it contains a distributed integer array containing sub(IPIV) of size min(M,N). sub(IPIV) contains pivot indices.
computeType	host	input	Data type used for computation.
array_d_work	host	in/out	A host pointer array of dimension G. array_d_work[j] points to a device working space in j-th device, <type> array of size lwork.</type>
lwork	host	input	Size of array_d_work[j], returned by cusolverMgGetrf_bufferSize. lwork denotes number of elements, not number of bytes.
info	host	output	If info = 0, the LU factorization is successful.
			<pre>lf info = -i, the i-th parameter is wrong (not counting handle).</pre>
			finfo = i, the U(i, i) = 0.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (M, $N<0$ ).
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 3.4.5. cusolverMgGetrs()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverMgGetrs_bufferSize(
```

```
cusolverMgHandle_t handle,
cublasOperation_t TRANS,
int N,
int NRHS,
void *array_d_A[],
int IA,
int JA,
cudaLibMgMatrixDesc_t descrA,
int *array_d_IPIV[],
void *array_d_B[],
int IB,
int JB,
cudaLibMgMatrixDesc_t descrB,
cudaDataType_t computeType,
int64 t *lwork);
```

```
cusolverStatus t
cusolverMgGetrs(
   cusolverMgHandle_t handle,
   cublasOperation_t TRANS,
   int N,
   int NRHS,
   void *array_d_A[],
   int IA,
   int JA,
   cudaLibMgMatrixDesc t descrA,
   int *array d IPIV[],
   void *array_d_B[],
   int IB,
   int JB,
   cudaLibMgMatrixDesc t descrB,
   cudaDataType t computeType,
   void *array d work[],
   int64 t lwork,
   int *info );
```

This function solves a linear system of multiple right-hand sides

#### op(A) \* X = B

where A is a N×N matrix, and was LU-factored by getrf, that is, lower trianular part of A is L, and upper triangular part (including diagonal elements) of A is U. B is a N×NRHS right-hand side matrix. The solution matirx x overwrites the right-hand-side matrix B.

The input parameter TRANS is defined by

 $op(A) = \begin{cases} A & \text{if TRANS} == \text{CUBLAS}_{OP_N} \\ A^T & \text{if TRANS} == \text{CUBLAS}_{OP_T} \\ A^H & \text{if TRANS} == \text{CUBLAS}_{OP_C} \end{cases}$ 

The user has to provide device working space in array\_d\_work. array\_d\_work is a host pointer array of dimension G, where G is number of devices. array\_d\_work[j] is a device pointer pointing to a device memory in j-th device. The data type of array\_d\_work[j] is computeType. The size of array\_d\_work[j] is lwork which is number of elements per device, returned by cusolverMgGetrs bufferSize().

If array\_d\_IPIV is null, no pivoting is performed. Otherwise, array\_d\_IPIV is an output of getrf. It contains pivot indices, which are used to permutate right-hand sides.

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle).

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeB is data type of the matrix B, and computeType is compute type of the operation and data type of the workspace (array\_d\_work) descrA conatins dataTypeA, so there is no explicit parameter of dataTypeA. descrB conatins dataTypeB, so there is no explicit parameter of dataTypeB. cusolverMgGetrs only supports the following four combinations.

#### Valid combinations of data type and compute type

DataTypeA	DataTypeB	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SGETRS
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DGETRS
CUDA_C_32F	CUDA_C_32F	CUDA_C_32F	CGETRS
CUDA_C_64F	CUDA_C_64F	CUDA_C_64F	ZGETRS

Remark 1: tile size TA must be less or equal to 512.

Remark 2: only support TRANS=CUBLAS\_OP\_N.

Please visit <u>cuSOLVER Library Samples - MgGetrf</u> for a code example.

#### API of getrs

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverMG library context.
TRANS	host	input	Operation op (A) that is non- or (conj.) transpose.
Ν	host	input	Number of rows and columns of matrix sub (A) .
NRHS	host	input	Number of columns of matrix sub (B).
array_d_A	host	input	A host pointer array of dimension G. It contains a distributed <type> array containing sub(A) of dimension M * N. sub(A) contains the factors L and U.</type>
IA	host	input	The row index in the global array A indicating the first row of $sub(A)$ .
JA	host	input	The column index in the global array A indicating the first column of sub (A) .
descrA	host	input	Matrix descriptor for the distributed matrix A.
array_d_IPIV	host	input	A host pointer array of dimension G. it contains a distributed integer array containing sub(IPIV) of dimension min(M,N).sub(IPIV) contains pivot indices.
array_d_B	host	in/out	A host pointer array of dimension g. It contains a distributed <type> array</type>

Parameter	Memory	In/out	Meaning
			containing sub (B) of dimension N * NRHS.
IB	host	input	The row index in the global array B indicating the first row of $sub(B)$ .
JB	host	input	The column index in the global array B indicating the first column of sub (B).
descrB	host	input	Matrix descriptor for the distributed matrix B.
computeType	host	input	Data type used for computation.
array_d_work	host	in/out	A host pointer array of dimension G. array_d_work[j] points to a device working space in j-th device, <type> array of size lwork.</type>
lwork	host	input	Size of array_d_work[j], returned by cusolverMgGetrs_bufferSize. lwork denotes number of elements, not number of bytes.
info	host	output	<pre>If info = 0, the operation is successful. If info = -i, the i-th parameter is wrong (not counting handle).</pre>

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (N<0 or NRHS<0).
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# 3.5. Dense Eigenvalue Solver Reference

This section describes the eigenvalue solver API of cuSolverMG.

## 3.5.1. cusolverMgSyevd()

The helper functions below can calculate the sizes needed for pre-allocated buffer.

```
cusolverStatus_t
cusolverMgSyevd_bufferSize(
   cusolverMgHandle_t handle,
   cusolverEigMode_t jobz,
   cublasFillMode_t uplo,
   int N,
   void *array_d_A[],
   int IA,
   cudaLibMgMatrixDesc_t descrA,
   void *W,
   cudaDataType_t dataTypeW,
   cudaDataType_t computeType,
```

```
int64_t *lwork
);
```

```
cusolverStatus t
cusolverMgSyevd(
   cusolverMqHandle t handle,
   cusolverEigMode_t jobz,
   cublasFillMode t uplo,
   int N,
   void *array d A[],
   int IA,
   int JA,
   cudaLibMgMatrixDesc_t descrA,
   void *W,
   cudaDataType t dataTypeW,
   cudaDataType_t computeType,
    void *array d work[],
   int64 t lwork,
   int *info );
```

This function computes eigenvalues and eigenvectors of a symmetric (Hermitian) N×N matrix A. The standard symmetric eigenvalue problem is:

 $A^*V\!=\!V^*\!\Lambda$ 

where  $\Lambda$  is a real N×N diagonal matrix. v is an N×N unitary matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of  $\Lambda$  in ascending order.

cusolverMgSyevd returns the eigenvalues in w and overwrites the eigenvectors in A. W is a host 1×N vector.

The generic API has three different types, dataTypeA is data type of the matrix A, dataTypeW is data type of the vector W, and computeType is compute type of the operation and data type of the workspace (array\_d\_work) descrA conatins dataTypeA, so there is no explicit parameter of dataTypeA. cusolverMgSyevd only supports the following four combinations.

DataTypeA	DataTypeW	ComputeType	Meaning
CUDA_R_32F	CUDA_R_32F	CUDA_R_32F	SSYEVD
CUDA_R_64F	CUDA_R_64F	CUDA_R_64F	DSYEVD
CUDA_C_32F	CUDA_R_32F	CUDA_C_32F	CHEEVD
CUDA_C_64F	CUDA_R_64F	CUDA_C_64F	ZHEEVD

Valid combination of data type and compute type

The user has to provide device working space in array\_d\_work. array\_d\_work is a host pointer array of dimension G, where G is number of devices. array\_d\_work[j] is a device pointer pointing to a device memory in j-th device. The data type of array\_d\_work[j] is computeType. The size of array\_d\_work[j] is lwork which is number of elements per device, returned by cusolverMgSyevd\_bufferSize().

array\_d\_A is also a host pointer array of dimension G. array\_d\_A[j] is a device pointer pointing to a device memory in j-th device. The data type of array\_d\_A[j] is dataTypeA. The size of array\_d\_A[j] is about N\*TA\* (blocks per device). The user has to prepare array\_d\_A manually (see<u>cuSOLVER Library Samples - MgSyevd</u> for a code example.).

If output parameter info = -i (less than zero), the i-th parameter is wrong (not counting handle). If info = i (greater than zero), i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

If jobz = CUSOLVER\_EIG\_MODE\_VECTOR, A contains the orthonormal eigenvectors of the matrix A. The eigenvectors are computed by a divide and conquer algorithm.

Remark 1: only CUBLAS\_FILL\_MODE\_LOWER is supported, so the user has to prepare lower triangle of A.

Remark 2: only IA=1 and JA=1 are supported.

Remark 3: tile size TA must be less or equal to 1024. To achieve best performance, TA should be 256 or 512.

Please visit <u>cuSOLVER Library Samples - MgSyevd</u> for a code example.

Parameter	Memory	In/out	Meaning
handle	host	input	Handle to the cuSolverMG library context.
jobz	host	input	Specifies options to either compute eigenvalue only or compute eigen-pair:
			jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only
			jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors
uplo	host	input	Specifies which part of ${\ensuremath{\mathtt{A}}}$ is stored.
			uplo = CUBLAS_FILL_MODE_LOWER: Lower triangle of A is stored.
			uplo = CUBLAS_FILL_MODE_UPPER: Upper triangle of A is stored.
			Only cublas_FILL_MODE_lower is supported.
N	host	input	Number of rows (or columns) of matrix sub (A) .
array_d_A	host	in/out	A host pointer array of dimension G. It contains a distributed <type> array containing sub (A) of dimension N * N.</type>
			If uplo = CUBLAS_FILL_MODE_UPPER, the leading N-by-N upper triangular part of sub(A) contains the upper triangular part of the matrix sub(A).
			<pre>If uplo = CUBLAS_FILL_MODE_LOWER, the leading N-by-N lower triangular part of sub(A) contains the lower triangular part of the matrix sub(A). On exit, if jobz = CUSOLVER_EIG_MODE_VECTOR, and info = 0, sub(A) contains the</pre>

#### API of syevd

Parameter	Memory	In/out	Meaning
			orthonormal eigenvectors of the matrix sub (A) .
			<pre>lf jobz = CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.</pre>
IA	host	input	The row index in the global array A indicating the first row of sub (A).
JA	host	input	The column index in the global array A indicating the first column of sub (A) .
descrA	host	input	Matrix descriptor for the distributed matrix A.
W	host	output	A real array of dimension N. The eigenvalue values of sub(A), in ascending order ie, sorted so that W(i) <= W(i+1).
dataTypeW	host	input	Data type of the vector W.
computeType	host	input	Data type used for computation.
array_d_work	host	in/out	A host pointer array of dimension G. array_d_work[j] points to a device working space in j-th device, <type> array of size lwork.</type>
lwork	host	input	Size of array_d_work[j], returned by cusolverMgSyevd_bufferSize. lwork denotes number of elements, not number of bytes.
info	host	output	If info = 0, the operation is successful.
			lf info = -i, the i-th parameter is wrong (not counting handle).
			lf info = i (> 0), info indicates i off- diagonal elements of an intermediate tridiagonal form did not converge to zero.

CUSOLVER_STATUS_SUCCESS	The operation completed successfully.
CUSOLVER_STATUS_INVALID_VALUE	Invalid parameters were passed (N<0, or lda <max(1,n), is="" jobz="" not<br="" or="">CUSOLVER_EIG_MODE_NOVECTOR or CUSOLVER_EIG_MODE_VECTOR, or uplo is not CUBLAS_FILL_MODE_LOWER, or IA and JA are not 1, or N is bigger than dimension of global A, or the combination of dataType and computeType is not valid.</max(1,n),>
CUSOLVER_STATUS_INTERNAL_ERROR	An internal operation failed.

# Appendix A. Acknowledgements

NVIDIA would like to thank the following individuals and institutions for their contributions:

► CPU LAPACK routines from netlib, CLAPACK-3.2.1 (http://www.netlib.org/clapack/)

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