

# 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 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  $A \in R^{\mathrm{nxn}}$  , right-hand-side vector  $b \in R^n$  and solution vector  $x \in R^n$ 

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  $A \in \mathbb{R}^{m \times n}$ , 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  $\mathtt A$  is accepted in CSR format. If matrix  $\mathtt A$  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  $A_i \in R^{n \times n}$ , right-hand-sides  $f_i \in R^n$  and solutions  $x_i \in R^n$  are given for  $i=1,\ldots,k$ .

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 ( $i=2,\ldots,k$ ) 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 (gegrf).

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 1s, 1sq, 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.

Table 1. cuSolverSP API

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

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

where the trailing optional Host qualifier indicates the data is accessed on the host versus on the device, which is the default. The coperation> 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)

```
typedef enum libraryPropertyType_t
{
         MAJOR_VERSION,
         MINOR_VERSION,
         PATCH_LEVEL
} libraryPropertyType;
```

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. Thread Safety

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 steds and bdsqr. The user has to link libsusolver\_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.



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.

| 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. |
| CUBLAS_FILL_MODE_FULL  | The full the matrix is filled.          |

Notice that BLAS implementations often use Fortran characters 'L' or 'l' (lower) and 'U' or 'u' (upper) to describe which 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.

| 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. |

Notice that BLAS implementations often use Fortran characters 'N' or 'n' (non-transpose), 'T' or 't' (transpose) and 'C' or 'c' (conjugate transpose) to describe which operations needs to be performed with the dense matrix.

### 2.2.1.4. cusolverEigType\_t

The cusolverEigType t type indicates which type of eigenvalue the solver is.

| Value               | Meaning          |
|---------------------|------------------|
| CUSOLVER_EIG_TYPE_1 | A*x = lambda*B*x |
| CUSOLVER_EIG_TYPE_2 | A*B*x = lambda*x |
| CUSOLVER_EIG_TYPE_3 | B*A*x = lambda*x |

Notice that LAPACK implementations often use Fortran integer 1 (A\*x = lambda\*B\*x), 2 (A\*B\*x = lambda\*x), 3 (B\*A\*x = lambda\*x) to indicate which type of eigenvalue the solver is.

### 2.2.1.5. cusolverEigMode\_t

The cusolverEigMode t type indicates whether or not eigenvectors are computed.

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

Notice that LAPACK implementations often use Fortran character 'N' (only eigenvalues are computed), 'V' (both eigenvalues and eigenvectors are computed) to indicate whether or not 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.   |

| Value                               | Meaning   |
|-------------------------------------|---|
| 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 classical refinement iteration the outer iteration while the GMRES 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 classical refinement iteration 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 <code>cusolverDnIRSParams\_t</code> structure, which holds parameters for the iterative refinement linear solvers such as <code>cusolverDnXgesv()</code>. 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 <code>cusolverDnIRSInfos\_t</code> structure, which holds information about the performed call to an iterative refinement linear solver (e.g., <code>cusolverDnXgesv()</code>). 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_INITIALIZED
```

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.

**To correct:** 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.

**To correct:** 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).

**To correct:** ensure that all the parameters being passed have valid values.

#### CUSOLVER STATUS ARCH MISMATCH

The function requires a feature absent from the device architecture; usually caused by the lack of support for atomic operations or double precision.

**To correct:** 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.

**To correct:** 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.

**To correct:** 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\_TYPE 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_ALGO | 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

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

#### Matrix (Dense) Format 2.3.3.

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

#### Matrix (CSR) Format 2.3.4.

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. |

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| Parameter | Туре       | Size | Meaning   |
|-----------|------------|------|---|
| 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

$$A = \begin{pmatrix} 1.0 & 3.0 & 0.0 & 0.0 \\ 0.0 & 4.0 & 6.0 & 0.0 \\ 2.0 & 5.0 & 7.0 & 8.0 \\ 0.0 & 0.0 & 0.0 & 9.0 \end{pmatrix}$$

is represented as

$$csrRowPtr = (0 \ 2 \ 4 \ 8 \ 9)$$

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

### 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.   |

| Parameter | Туре       | Size | Meaning  |
|-----------|------------|------|--|
| 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

$$A = \begin{pmatrix} 1.0 & 3.0 & 0.0 & 0.0 \\ 0.0 & 4.0 & 6.0 & 0.0 \\ 2.0 & 5.0 & 7.0 & 8.0 \\ 0.0 & 0.0 & 0.0 & 9.0 \end{pmatrix}$$

is represented as

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

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

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

# 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. |

#### 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. |

### 2.4.1.2. 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.     |

#### Status Returned

| 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

### 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.     |

#### Status Returned

| 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. |

#### Status Returned

| 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. |
|-------------------------|--|
|-------------------------|--|

### 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 success | cessfully. |
|--|------------|
|--|------------|

### 2.4.1.15. cusolverDnXgesvdjSetMaxSweeps()

```
cusolverStatus_t
cusolverDnXgesvdjSetMaxSweeps(
    gesvdjInfo_t info,
    int max_sweeps)
```

This function configures the maximum number of sweeps in gesvaj. 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.               |

#### Status Returned

| CUSOLVER STATUS SUCCESS  | The operation completed successfully. |
|--------------------------|---------------------------------------|
| 000021211_0111100_000200 | me operation completed cases condity. |

### 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 |
|-------------------------------|----------------------------------|
|                               | 1 1                              |

### 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 <code>cusolverDnIRSXgesv()</code> or the <code>cusolverDnIRSXgels()</code> 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 <code>params</code> 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   | _      | 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 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 cusolverDnIRSParamsSetSolverPr section above for the supported precisions. | recisions() |

### Status Returned

| CUSOLVER_STATUS_SUCCESS                   | The operation completed successfully.  |
|---|--|
| CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZE | oThe 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/<br>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 cusolverDnIRSParamsSetSolverPrecision |

| Parameter | Memory | In/out | Meaning                         |
|-----------|--------|--------|---------------------------------|
|           |        |        | section above for the supported |
|           |        |        | precisions.                     |

## **Status Returned**

| CUSOLVER_STATUS_SUCCESS                   | The operation completed successfully.  |
|---|--|
| CUSOLVER_STATUS_IRS_PARAMS_NOT_INITIALIZE | pThe 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 <code>cusolverDnIRSXgesv()</code> or the <code>cusolverDnIRSXgels()</code> 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(). |

## Status Returned

| 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()

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 INITIALIZED | oThe 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. |

#### Status Returned

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

# 2.4.1.28. cusolverDnIRSParamsSetMaxItersInner()

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 <code>cusolverDnirsParamsSetMaxIters</code> after calling this function, <code>SetMaxIters</code> has priority and will overwrite <code>MaxItersInner</code> to the minimum value of (<code>MaxIters</code>, <code>MaxItersInner</code>).

| 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_GMF 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.                    |

#### Status Returned

| 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 <code>cusolverDnIRSParamsGetMaxIters</code> 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 <code>MaxIters</code> between calls while the <code>Infos</code> structure in <code>cusolverDnIRSInfosGetMaxIters</code> contains information about a particular call and cannot be reused for different calls, thus <code>cusolverDnIRSInfosGetMaxIters</code> returns the allowed <code>MaxIters</code> 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. |

### Status Returned

| 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 niters values in the corresponding IRS linear solver functions such as cusolverDnXgesv() or cusolverDnXgels().

| 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 cusolverIRSRefinement t 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. |

### Status Returned

| 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. |
|---|---|---------------------------------------|
| ĺ | 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.                                   |

#### Status Returned

| 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. |
|-------------------------|---|
| COSOLVER STATOS SOCCESS | 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.                                   |

| Parameter | Memory | In/out | Meaning                         |
|-----------|--------|--------|---------------------------------|
| 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
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.

```
cusolverStatus t
cusolverDnCpotrf(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
           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×n Hermitian matrix, only the lower or upper part is meaningful. 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, 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 v.

$$A = U^{H} * U$$

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  $\mathtt A$  is not positive definite, or equivalently some diagonal elements of  $\mathtt L$  or  $\mathtt U$  is not a real number. The output parameter devInfo would indicate smallest leading minor of  $\mathtt A$  which is not positive definite.

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

## API of potrf

| 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 | <pre><type> array of dimension lda * n with lda is not less than max(1,n).</type></pre>  |
| 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 | 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. |

#### 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 $1da).$          |
| 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×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 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 or NULL | Default 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.   |
| 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 | 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. |

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 $lda).$             |
| 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()

```
cusolverStatus t
cusolverDnSpotrs(cusolverDnHandle t handle,
           cublasFillMode t uplo,
           int n,
          int nrhs,
           const float *A,
           int lda,
           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 1db.

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<br/>with lda is not less than max(1,n). A is<br/>either lower cholesky factor L or upper<br/>Cholesky factor U.</type>                   |
| lda       | host   | input  | Leading dimension of two-dimensional array used to store matrix A.   |
| В         | device | in/out | <pre><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></pre> |
| devInfo   | device | output | If devInfo = 0, the Cholesky factorization is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).  |

## 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.

## 2.4.2.4. 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 <code>cusolverDnPotrf</code> first to factorize matrix A. If input parameter <code>uplo</code> is <code>cublas\_fill\_mode\_lower</code>, A is lower triangular Cholesky factor <code>l</code> corresponding to  $A = L^*L^H$ . If input parameter <code>uplo</code> is <code>cublas\_fill\_mode\_upper</code>, A is upper triangular Cholesky factor <code>u</code> 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 or NULL Default 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. |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| 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 в.   |
| В         | device | in/out | Array of dimension 1db * nrhs. 1db 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 | If info = 0, the Cholesky 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, 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   | 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.   |

# 2.4.2.5. cusolverDn<t>potri()

These helper functions calculate the necessary size of work buffers.

```
cusolverStatus t
cusolverDnSpotri bufferSize(cusolverDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 float *A,
                 int lda,
                 int *Lwork );
cusolverStatus t
cusolverDnDpotri bufferSize(cusolveDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 double *A,
                 int lda,
                 int *Lwork );
cusolverStatus t
cusolverDnCpotri bufferSize(cusolverDnHandle t handle,
                 cublasFillMode t uplo,
                 int n,
                 cuComplex *A,
                 int lda,
                 int *Lwork );
cusolverStatus t
cusolverDnZpotri 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
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 U 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).

## API of potri

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

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| 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 | <pre><type> array of dimension lda * n where lda is not less than max(1,n).</type></pre>   |
| 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 | 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. |

## 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 $1da).$          |
| 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.

```
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.

```
cusolverStatus t
cusolverDnSgetrf(cusolverDnHandle t handle,
           int m,
           int n,
           float *A,
           int lda,
           float *Workspace,
           int *devIpiv,
           int *devInfo );
cusolverStatus t
cusolverDnDgetrf(cusolverDnHandle t handle,
           int m,
           int n,
           double *A,
           int lda,
           double *Workspace,
           int *devIpiv,
           int *devInfo );
```

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×n matrix, P is a permutation matrix, L is a lower triangular matrix with unit diagonal, and v 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).

## API of getrf

| 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 | <pre><type> array of dimension lda * n with lda is not less than <math>max(1,m)</math>.</type></pre>  |
| 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 | 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. |

#### 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 $(m, n<0 \text{ or } 1da<\max(1,m)$ . |
| CUSOLVER_STATUS_ARCH_MISMATCH   | The device only supports compute capability 2.0 and above.           |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.  |

## 2.4.2.7. 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:

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

| CUSOLVER_ALG_0 or NULL | 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.   |
| А                | device | in/out | <pre><type> array of dimension lda * n with lda is not less than max(1,m).</type></pre> |
| 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 | if info = 0, the LU factorization is successful. if info = -i, the i-th                 |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | parameter is wrong (not counting handle). if $info = i$ , the $U(i,i) = 0$ . |

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  |

## 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 $1da.$        |
| 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 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×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).

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

| 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.                         |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| А         | device | input  | <pre><type> array of dimension lda * n with lda is not less than max(1,n).</type></pre>                          |
| lda       | host   | input  | Leading dimension of two-dimensional array used to store matrix A.   |
| devIpiv   | device | input  | Array of size at least n, containing pivot indices.  |
| В         | device | output | <pre><type> array of dimension ldb * nrhs with ldb is not less than max(1,n).</type></pre>                       |
| ldb       | host   | input  | Leading dimension of two-dimensional array used to store matrix B.   |
| devInfo   | device | output | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). |

## 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 $(n<0 \text{ or } 1da<\max(1,n) \text{ or } 1db<\max(1,n))$ . |
| 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

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.   |
| 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 | <pre><type> array of dimension ldb * nrhs with ldb is not less than max(1,n).</type></pre>                 |
| ldb       | host   | input  | Leading dimension of two-dimensional array used to store matrix B.   |
| info      | device | output | If info = 0, the operation 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 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   | Invalid parameters were passed $(n<0 \text{ or } 1 \text{da} < max}(1,n) \text{ or } 1 \text{db} < max}(1,n)$ . |  |
| CUSOLVER_STATUS_ARCH_MISMATCH   | The device only supports compute capability 2.0 and above.  |  |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.   |  |

# 2.4.2.10. 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 <t1>. If the approach fails to converge, then the method fallback to 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 < SORT(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).

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

| Interface function                           | Main precision (matrix, rhs and solution datatype) | Lowest precision allowed to be used internally |
|--|--|--|
| cusolverDnZZgesv                             | cuDoubleComplex                                    | double complex                                 |
| cusolverDnZCgesv *has<br>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<br>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                                    |

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

```
cusolverStatus t
cusolverDnZZgesv bufferSize(
   cusolverHandle_t
                                handle,
   int
   int
                                nrhs,
  cuDoubleComplex
                               dA,
   int
                                ldda,
   int
                               dipiv,
                             * dB,
  cuDoubleComplex
                                lddb,
   cuDoubleComplex
                               dX,
                                lddx,
   int
   void
                               dwork,
                               lwork bytes);
   size t
cusolverStatus t
cusolverDnZCgesv bufferSize(
cusolverHandle t
                                 handle,
```

```
int
                                   n,
                                  nrhs,
   cuDoubleComplex
                                 dA,
                                  ldda,
                                 dipiv,
   int
                               * dB,
   cuDoubleComplex
                                  lddb,
                               * dX,
   cuDoubleComplex
   int
                                  lddx,
                                 dwork,
   void
   size t
                                 lwork bytes);
cusolverStatus t
cusolverDnZKgesv bufferSize(
   cusolverHandle t
                                   handle,
   int
                                  n,
   int
                                  nrhs,
                               * dA,
   cuDoubleComplex
   int
                                  ldda,
                               * dipiv,
   int
   cuDoubleComplex
                                  dВ,
                                  lddb,
   int
                               * dX,
   cuDoubleComplex
   int
                                  lddx,
                               * dwork,
   void
                                  lwork bytes);
   size t
cusolverStatus t
cusolverDnZEgesv bufferSize(
   cusolverHandle_t
                                  handle,
   int
                                  n,
                                  nrhs,
   int
                               * dA,
   cuDoubleComplex
                                  ldda,
   int
   int
                                  dipiv,
   cuDoubleComplex
                                   dB,
   int
                                  lddb,
   cuDoubleComplex
                                  dX,
   int
                                  lddx,
   void
                                   dwork,
   size_t
                                  lwork bytes);
cusolverStatus t
cusolverDnZYgesv_bufferSize(
   cusolverHandle t
                                   handle,
   int
                                   n,
   int
                                   nrhs,
   cuDoubleComplex
                                   dA,
   int
                                  ldda,
   int
                                  dipiv,
   cuDoubleComplex
                                   dB,
                                   lddb,
   cuDoubleComplex
                                   dX,
                                  lddx,
   int
   void
                                   dwork,
   size t
                                  lwork bytes);
cusolverStatus t
cusolverDnCCgesv bufferSize(
   cusolverHandle t
                                   handle,
```

```
nrhs,
 int
   cuComplex
                                    dA,
                                    ldda,
                                   dipiv,
   cuComplex
                                   dB,
                                    lddb,
                                   dX,
   cuComplex
                                    lddx,
   int
                                   dwork,
   void
   size t
                                    lwork bytes);
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,
                                    lwork_bytes);
   size_t
cusolverStatus t
cusolverDnCEgesv_bufferSize(
   cusolverHandle t
                                    handle,
   int
                                    n,
   int
                                    nrhs,
   cuComplex
                                    dA,
   int
                                    ldda,
   int
                                    dipiv,
   cuComplex
                                     dB,
   int
                                    lddb,
   cuComplex
                                     dX,
                                    lddx,
   int
                                    dwork,
   void
                                    lwork_bytes);
   size t
cusolverStatus t
cusolverDnCYgesv_bufferSize(
   cusolverHandle t
                                    handle,
    int
                                    n,
   int
                                    nrhs,
   cuComplex
                                     dA,
                                     ldda,
   int
   int
                                     dipiv,
   cuComplex
                                     dB,
                                     lddb,
   cuComplex
                                     dX,
                                    lddx,
    int
    void
                                     dwork,
                                     lwork bytes);
    size_t
cusolverStatus t
cusolverDnDDgesv bufferSize(
   cusolverHandle t
                                     handle,
    int
   int
                                     nrhs,
```

```
double
                                      dA,
   int
                                      ldda,
   int
                                      dipiv,
   double
                                      dB,
   int
                                      lddb,
   double
                                      dX,
                                     lddx,
   int
   void
                                      dwork,
                                     lwork bytes);
    size t
cusolverStatus t
cusolverDnDSgesv bufferSize(
   cusolverHandle t
                                      handle,
    int
                                      n,
   int
                                      nrhs,
   double
                                      dA,
   int
                                      ldda,
   int
                                      dipiv,
   double
                                      dB,
                                      lddb,
   int
   double
                                      dX,
                                      lddx,
    int
   void
                                      dwork,
   size_t
                                     lwork_bytes);
cusolverStatus t
cusolverDnDHgesv_bufferSize(
   cusolverHandle t
                                     handle,
    int
                                     n,
   int
                                     nrhs,
   double
                                      dA,
                                      ldda,
    int
    int
                                      dipiv,
   double
                                      dB,
    int
                                      lddb,
   double
                                      dX,
    int
                                      lddx,
    void
                                      dwork,
    size_t
                                     lwork_bytes);
cusolverStatus t
cusolverDnDBgesv_bufferSize(
   cusolverHandle t
                                      handle,
    int
                                      n,
    int
                                      nrhs,
    double
                                      dA,
    int
                                      ldda,
    int
                                      dipiv,
    double
                                      dB,
                                      lddb,
    int
    double
                                      dX,
                                      lddx,
    int
    void
                                      dwork,
    size t
                                      lwork bytes);
cusolverStatus t
cusolverDnDXgesv bufferSize(
    cusolverHandle t
                                      handle,
    int
                                      n,
    int
                                      nrhs,
    double
                                      dA,
```

```
int
                                     ldda,
   int
                                     dipiv,
   double
                                     dB,
   int
                                     lddb,
   double
                                     dX,
   int
                                     lddx,
                                     dwork,
   void
   size t
                                     lwork bytes);
cusolverStatus t
cusolverDnSSgesv bufferSize(
   cusolverHandle t
                                     handle,
   int
                                     n,
   int
                                     nrhs,
   float
                                     dA,
                                     ldda,
   int
   int
                                     dipiv,
   float
                                     dB,
   int
                                     lddb,
   float
                                     dX,
                                     lddx,
   int
   void
                                     dwork,
   size_t
                                     lwork_bytes);
cusolverStatus t
cusolverDnSHgesv_bufferSize(
   cusolverHandle t
                                     handle,
   int
                                     n,
   int
                                     nrhs,
   float
                                     dA,
                                     ldda,
   int
   int
                                     dipiv,
   float
                                     dB,
                                     lddb,
   int
   float
                                     dX,
   int
                                     lddx,
   void
                                     dwork,
   size_t
                                     lwork_bytes);
cusolverStatus t
cusolverDnSBgesv_bufferSize(
   cusolverHandle t
                                     handle,
    int
                                     n,
   int
                                     nrhs,
   float
                                     dA,
   int
                                     ldda,
   int
                                     dipiv,
   float
                                     dB,
   int
                                     lddb,
   float
                                     dX,
   int
                                     lddx,
    void
                                     dwork,
                                     lwork bytes);
    size t
cusolverStatus t
cusolverDnSXgesv_bufferSize(
   cusolverHandle t
                                     handle,
    int
                                     n,
   int
                                     nrhs,
    float
                                     dA,
                                     ldda,
    int
```

### 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.<br>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. 1db >= n.         |
| 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. 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 cusolverDnZZgesv(
      cusolverDnHandle_t handle,
int n,
      int
                            nrhs,
      cuDoubleComplex * dA,
      int
                         taua,
* dipiv,
                            ldda,
      int
      cuDoubleComplex * dB,
                            lddb,
       cuDoubleComplex * dX,
       int
                            lddx,
                        * dWorkspace,
       void
```

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

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

```
* dipiv,
       cuComplex
                           * dB,
       int
                             lddb,
                           * dX,
       cuComplex
                          lddx,
* dWorkspace,
       int
       void
                             lwork_bytes,
niter,
       size t
       int
       int
                             dinfo);
cusolverStatus t cusolverDnDDgesv(
       cusolverDnHandle_t handle,
       int
                              n,
       int
                              nrhs,
                          * dA,
       double
       int
                              ldda,
                          * dipiv,
* dB,
       int
       double
                         lddb,
* dX,
       int
       double
                         lddx,
* dWorkspace,
       int
       void
                           lwork_bytes,
* niter,
       size_t
       int
       int
                              dinfo);
cusolverStatus t cusolverDnDSgesv(
       cusolverDnHandle_t handle,
                              n,
       int
       int
                               nrhs,
       double
                              dA,
       int
                               ldda,
                          * dipiv, * dB,
       int
       double
                         lddb,
* dX,
       int
       double
                         lddx,

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

```
int
                               nrhs,
                              dA,
       double
       int
                               ldda,
                              dipiv,
       int
       double
       int
                               lddb,
                            * dX,
       double
                            lddx,
* dWorkspace,
       int
       void
                            lwork_bytes,
* niter,
        size t
       int
                            * dinfo);
        int
cusolverStatus t cusolverDnDXgesv(
        cusolverDnHandle t handle,
        int
                               n,
       int
                               nrhs,
                            * dA,
       double
       int
                                ldda,
                              dipiv,
       int
                            * dB,
       double
                                lddb,
       int
                            * dX,
       double
                            lddx,

* dWorkspace,
       int
       void
                            lwork_bytes,
* niter,
        size_t
       int
       int
                               dinfo);
cusolverStatus t cusolverDnSSgesv(
       cusolverDnHandle_t handle,
        int
                                n,
        int
                                nrhs,
        float
                                dA,
                                ldda,
        int
                            dipiv,
        int
        float
        int
                                lddb,
                           da,
  lddx,

* dWorkspace,
  lwork_bytes,

* niter,
        float
        int
       void
        size_t
        int
        int
                                dinfo);
cusolverStatus t cusolverDnSHgesv(
        cusolverDnHandle t handle,
        int
                                n,
        int
                                nrhs,
        float
                                dA,
        int
                                ldda,
        int
                                dipiv,
        float
                                dB,
        int
                                lddb,
        float
                                dΧ,
        int
                                lddx,
                           * dWorkspace,
        void
                               lwork_bytes,
        size t
                            * niter,
        int
                            * dinfo);
        int
```

### 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.<br>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. 1da >= n.   |
| dipiv     | device | output | Vector that defines permutation for the factorization - row i was interchanged with row ipiv[i]  |

| Parameter   | Memory | In/out | Meaning  |
|-------------|--------|--------|--|
| 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. 1db >= 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 | If iter is   |
|             |        |        | <0 : iterative refinement has failed,<br>main precision (Inputs/Outputs<br>precision) factorization has been<br>performed  |
|             |        |        | <ul> <li>-1: taking into account machine<br/>parameters, n, nrhs, it is a priori not<br/>worth working in lower precision</li> </ul>   |
|             |        |        | ► -2 : overflow of an entry when moving from main to lower precision   |
|             |        |        | ► -3 : failure during the factorization  |
|             |        |        | <ul> <li>-5 : overflow occured during computation</li> </ul>   |
|             |        |        | ► -50: solver stopped the iterative refinement after reaching maximum allowed iterations   |
|             |        |        | >0 : iter is a number of iterations solver perfromed to reach convergence criteria   |
| 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>   |
|                                   | ▶ ldb <max(1,n)< td=""></max(1,n)<>  |
|                                   | <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 | lwork_bytes is smaller than the required workspace.  |
| 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 <code>gesv\_irs\_params</code> and its helper functions. For more details about what configuration can be set and its meaning please refer to all the functions in the <code>cuSolverDN</code> Helper Function Section that start with <code>cusolverDnIRSParamsxxxx()</code>. Moreover, <code>cusolverDnIRSXgesv()</code> 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 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.

## 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_GMF |
| 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,
          void
                                                 dA,
          int
                                                  ldda,
          void
                                                  dB,
                                                  lddb,
          int
                                                 dX,
          void
          int
                                                 lddx,
                                               dWorkspace,
lwork_bytes,
dinfo);
          void
          size_t
                                                 dinfo);
           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.        |

| Parameter   | Memory | In/out | Meaning   |
|-------------|--------|--------|---|
|             |        |        | 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_GM   |
| 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 is the default setting); unchanged otherwise. |
| ldda        | host   | input  | Leading dimension of two-dimensional array used to store matrix A. 1da >= 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. 1db >= 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.<br>Should be at least what was returned by<br>cusolverDnIRSXgesv_bufferSize()<br>function   |
| niters      | host   | output | If iter is  |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | <0: iterative refinement has failed,<br>main precision (Inputs/Outputs<br>precision) factorization has been<br>performed if fallback is enabled.   |
|           |        |        | ➤ -1 : taking into account machine parameters, n, nrhs, it is a priori not worth working in lower precision  |
|           |        |        | <ul> <li>-2 : overflow of an entry when moving<br/>from main to lower precision</li> </ul>   |
|           |        |        | ▶ -3 : failure during the factorization  |
|           |        |        | -5 : overflow occured during computation   |
|           |        |        | -maxiter: solver stopped the iterative refinement after reaching maximum allowed iterations.   |
|           |        |        | >0 : iter is a number of iterations solver perfromed to reach convergence criteria   |
| 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     | <pre>Invalid parameters were passed, for example:     n&lt;0     lda<max(1,n) ldb<max(1,n)="" 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 | 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.   |
|---|---|
| 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 | oThe configuration parameter gesv_irs_params<br>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_MAXITE | RThe 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.

```
cusolverStatus t
cusolverDnSgegrf(cusolverDnHandle t handle,
           int m,
           int n,
           float *A,
           int lda,
           float *TAU,
           float *Workspace,
           int Lwork,
           int *devInfo );
cusolverStatus t
cusolverDnDgegrf(cusolverDnHandle t handle,
           int m,
           int n,
           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
cusolverDnCgeqrf(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,  $\mathbf{q}$  is the new householder vector corresponding to  $\mathbf{\tau}$ , satisfying the following relation

$$I - 2 * v * v^H = I - \tau * a * a^H$$

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

#### API of gegrf

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

#### 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 $1da.$        |
| 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×n matrix, Q is an m×n matrix, and R is an n×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 of 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

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

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

| CHICOLUED ALC OCCUULT  | Default algorithm.   |  |
|------------------------|----------------------|--|
| CUSOLVER ALG 0 or NULL | Default atypittiiii. |  |

List of input arguments for cusolverDnGeqrf bufferSize and cusolverDnGeqrf:

### API of gearf

| 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.   |
| 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 | 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. 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   | Invalid parameters were passed $(m, n<0 \text{ or } 1da<\max(1,m)$ . |
| CUSOLVER_STATUS_ARCH_MISMATCH   | The device only supports compute capability 2.0 and above.           |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.  |

# 2.4.2.14. 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. <t1><t2>gels() 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>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</pre>

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  $\langle \pm 2 \rangle$  is equal to  $\langle \pm 1 \rangle$ ). 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).

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

| 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                            |

| Interface function | Main precision (matrix, rhs and solution datatype) | Lowest precision allowed to be used internally |
|--------------------|--|--|
| 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                                    |

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,
   int
                                    m,
   int
                                    n,
   int
                                    nrhs,
   cuDoubleComplex
                                   dA,
                                    ldda,
   int
   cuDoubleComplex
                                   dB,
                                    lddb,
   int
   cuDoubleComplex
                                   dX,
                                    lddx,
   int
   void
                                    dwork,
                                    lwork_bytes);
   size t
cusolverStatus_t
cusolverDnZCgels bufferSize(
    cusolverHandle t
                                    handle,
    int
                                    m,
   int
                                    n,
   int
                                    nrhs,
   cuDoubleComplex
                                    dA,
                                    ldda,
   cuDoubleComplex
                                    dB,
                                    lddb,
   cuDoubleComplex
                                    dX,
   int
                                    lddx,
   void
                                    dwork,
                                    lwork bytes);
   size t
cusolverStatus t
cusolverDnZKgels bufferSize(
    cusolverHandle t
                                    handle,
   int
                                    m,
   int
                                    n,
   int
                                    nrhs,
    cuDoubleComplex
                                    dA,
                                     ldda,
    cuDoubleComplex
                                     dB,
```

```
lddb,
   cuDoubleComplex
                                     dX,
   int
                                     lddx,
   void
                                     dwork,
   size t
                                    lwork bytes);
cusolverStatus t
cusolverDnZEgels bufferSize(
   cusolverHandle t
                                    handle,
   int
                                    m,
   int
                                    n,
   int
                                    nrhs,
                                 * dA,
   cuDoubleComplex
   int
                                    ldda,
                                 * dB,
   cuDoubleComplex
                                    lddb,
   int
                                 * dX,
   cuDoubleComplex
                                    lddx,
   int
                                   dwork,
   void
   size_t
                                    lwork bytes);
cusolverStatus_t
cusolverDnZYgels_bufferSize(
   cusolverHandle t
                                     handle,
   int
                                     m,
   int
                                    n,
   int
                                    nrhs,
   cuDoubleComplex
                                    dA,
   int
                                    ldda,
   cuDoubleComplex
                                     dB,
   int
                                    lddb,
   cuDoubleComplex
                                     dX,
   int
                                    lddx,
   void
                                     dwork,
   size_t
                                    lwork_bytes);
cusolverStatus_t
cusolverDnCCgels_bufferSize(
   cusolverHandle t
                                     handle,
    int
                                     m,
   int
                                    n,
   int
                                    nrhs,
   cuComplex
                                     dA,
   int
                                    ldda,
   cuComplex
                                     dB,
   int
                                     lddb,
   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,
                                     lddb,
```

```
cuComplex
                                      dX,
   int
                                      lddx,
   void
                                      dwork,
   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(
   cusolverHand\overline{l}e t
                                      handle,
   int
                                      m,
   int
                                      n,
   int
                                      nrhs,
   cuComplex
                                      dA,
                                      ldda,
   int
   cuComplex
                                      dB,
                                      lddb,
   int
   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,
                                      lddb,
    int
    double
                                      dX,
    int
                                      lddx,
    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,
   int
                                     lddb,
   double
                                      dX,
                                     lddx,
   int
                                      dwork,
   void
   size t
                                     lwork bytes);
cusolverStatus t
cusolverDnDBgels 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
cusolverDnDXgels_bufferSize(
   cusolverHandle t
                                      handle,
    int
                                      m,
                                     n,
    int
    int
                                      nrhs,
    double
                                      dA,
    int
                                      ldda,
    double
                                      dB,
    int
                                      lddb,
    double
                                      dX,
    int
                                      lddx,
    void
                                      dwork,
                                      lwork bytes);
    size t
cusolverStatus t
cusolverDnSSgels bufferSize(
    cusolverHandle t
                                      handle,
    int
                                      m,
    int
                                      n,
    int
                                      nrhs,
    float
                                      dA,
                                      ldda,
    int
    float
                                      dB,
    int
                                      lddb,
    float
                                      dX,
                                      lddx,
    int
```

```
* dwork,
void
   size t
                                 lwork bytes);
cusolverStatus t
cusolverDnSHgels bufferSize(
   cusolverHandle t
                                  handle,
                                  m,
   int
                                  n,
   int
                                 nrhs,
                               * dA,
   float
                                  ldda,
   int
                              * dB,
   float
   int
                                  lddb,
                              * dX,
   float
                                  lddx,
   int
                                 dwork,
   void
                                 lwork bytes);
   size t
cusolverStatus t
cusolverDnSBgels bufferSize(
  cusolverHandle t
                                  handle,
   int
                                  m,
   int
                                  n,
   int
                                  nrhs,
   float
                                  dA,
                                  ldda,
   int
   float
                                  dB,
   int
                                  lddb,
   float
                                  dX,
                                  lddx,
   int
                                  dwork,
   void
                                  lwork bytes);
   size t
cusolverStatus_t
cusolverDnSXgels_bufferSize(
   cusolverHandle_t
                                  handle,
   int
                                  m,
   int
                                  n,
   int
                                  nrhs,
   float
                                  dA,
   int
                                  ldda,
   float
                                  dB,
   int
                                  lddb,
   float
                                  dX,
   int
                                  lddx,
   void
                                  dwork,
   size t
                                  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. |

| Parameter   | Memory | In/out | Meaning  |
|-------------|--------|--------|--|
| nrhs        | host   | input  | Number of right hand sides to solve.<br>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.   |
| 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 cusolverDnZZgels(
       cusolverDnHandle_t handle,
       int
                               m,
                               n,
       int
       int
                               nrhs,
       cuDoubleComplex
                               dA,
       int
                               ldda,
       cuDoubleComplex
                               dB,
       int
                               lddb,
       cuDoubleComplex
                               dX,
       int
                               lddx,
       void
                               dWorkspace,
       size_t
                               lwork_bytes,
                           * niter,
       int
       int
                               dinfo);
cusolverStatus_t cusolverDnZCgels(
       cusolverDnHandle_t
                              handle,
       int
                               m,
       int
                               n,
       int
                               nrhs,
       cuDoubleComplex
                               dΑ,
       int
                               ldda,
       cuDoubleComplex
                               dB,
                               lddb,
       int
                              dX,
       cuDoubleComplex
       int
                               lddx,
                              dWorkspace,
       void
                            lwork_bytes,
       size t
                            * niter,
       int
```

```
* dinfo);
cusolverStatus t cusolverDnZKgels(
       cusolverDnHandle t
                               handle,
                                m,
       int
                               n,
       int
                               nrhs,
       cuDoubleComplex
                              dA,
       int
                               ldda,
       cuDoubleComplex
                              dB,
       int
                               lddb,
                           * dX,
       cuDoubleComplex
       int
                               lddx,
                              dWorkspace,
       void
       size t
                               lwork bytes,
                               niter,
       int
        int
                               dinfo);
cusolverStatus t cusolverDnZEgels(
       cusolverDnHandle t handle,
       int
                                m,
       int
                                n,
       int
                                nrhs,
       cuDoubleComplex
                               dA,
       int
                                ldda,
       cuDoubleComplex
                                dB,
                                lddb,
       int
       cuDoubleComplex
                               dΧ,
       int
                               lddx,
       void
                               dWorkspace,
       size_t
                               lwork bytes,
                                niter,
       int
       int
                               dinfo);
cusolverStatus_t cusolverDnZYgels(
       cusolverDnHandle t handle,
        int
                                m,
        int
                                n,
       int
                                nrhs,
       cuDoubleComplex
                                dA,
                                ldda,
       int
       cuDoubleComplex
                                dB,
       int
                                lddb,
       cuDoubleComplex
                                dX,
        int
                                lddx,
       void
                                dWorkspace,
       size t
                                lwork bytes,
        int
                                niter,
        int
                                dinfo);
cusolverStatus t cusolverDnCCgels(
       cusolverDnHandle t
                               handle,
        int
                                m,
        int
                                n,
        int
                                nrhs,
        cuComplex
                                dA,
                                ldda,
        int
        cuComplex
                                dB,
        int
                                lddb,
        cuComplex
                                dX,
                                lddx,
```

```
void
                           * dWorkspace,
       size t
                              lwork bytes,
       int
                              niter,
       int
                              dinfo);
cusolverStatus t cusolverDnCKgels(
       cusolverDnHandle t handle,
       int
       int
                              n,
       int
                              nrhs,
                              dA,
       cuComplex
                              ldda,
       int
                              dB,
       cuComplex
       int
                              lddb,
                          * dX,
       cuComplex
                           lddx,
* dWorkspace,
       int
       void
                           lwork_bytes,
* niter,
       size t
       int
       int
                              dinfo);
cusolverStatus_t cusolverDnCEgels(
       cusolverDnHandle_t handle,
       int
                               m,
       int
                               n,
       int
                               nrhs,
       cuComplex
                               dA,
       int
                               ldda,
       cuComplex
                               dB,
       int
                               lddb,
                           * dX,
       cuComplex
                           lddx,

* dWorkspace,
       int
       void
                           lwork_bytes,
* niter,
       size_t
       int
       int
                               dinfo);
cusolverStatus t cusolverDnCYgels(
       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 cusolverDnDDgels(
       cusolverDnHandle t
                              handle,
       int
                               m,
       int
                               n,
       int
                               nrhs,
       double
                               dA,
                               ldda,
       int
       double
                               dB,
```

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

```
* dA,
       double
       int
                               ldda,
       double
                               dB,
       int
                               lddb,
                            * dX,
       double
                            lddx,
* dWorkspace,
       int
       void
                            lwork_bytes,
* niter,
        size t
       int
                            * dinfo);
        int
cusolverStatus t cusolverDnSSgels(
        cusolverDnHandle t handle,
        int
                                m,
       int
                                n,
       int
                               nrhs,
        float
                                dA,
                                ldda,
       int
       float
                                dB,
       int
                                lddb,
                           ldd
* dX,
       float
       int
                            lddx,

* dWorkspace,
       void
                            lwork_bytes,
* niter,
        size_t
       int
       int
                               dinfo);
cusolverStatus t cusolverDnSHgels(
       cusolverDnHandle_t handle,
        int
                                m,
        int
                                n,
        int
                                nrhs,
        float
                                dA,
                                ldda,
       int
        float
                                dB,
       int
                                lddb,
        float
                                dX,
                            1ddx,
    dWorkspace,
    lwork_bytes,
    niter,
        int
       void
        size_t
        int
        int
                                dinfo);
cusolverStatus t cusolverDnSBgels(
        cusolverDnHandle t handle,
        int
                                 m,
        int
                                 n,
        int
                                nrhs,
        float
                                 dA,
                                 ldda,
        int
        float
                                 dB,
        int
                                 lddb,
        float
                                dΧ,
        int
                                lddx,
        void
                                dWorkspace,
                               lwork_bytes,
        size t
                            * niter,
        int
        int
                                dinfo);
cusolverStatus t cusolverDnSXgels(
cusolverDnHandle t handle,
```

```
int
                       m,
int
                       n,
int
                      nrhs,
float
                     dA,
                     ldda,
                  * dB,
float
                      lddb,
int
                  * dX,
float
                 lddx,
* dWorkspace,
int
void
                   lwork_bytes,
* niter,
size_t
int
int
                       dinfo);
```

# 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  |
| 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.<br>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   |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | <0 : iterative refinement has failed,<br>main precision (Inputs/Outputs<br>precision) factorization has been<br>performed. |
|           |        |        | ► -1 : taking into account machine parameters, n, nrhs, it is a priori not worth working in lower precision                |
|           |        |        | <ul> <li>-2 : overflow of an entry when moving<br/>from main to lower precision</li> </ul>                                 |
|           |        |        | ▶ -3 : failure during the factorization  |
|           |        |        | -5 : overflow occured during computation   |
|           |        |        | ➤ -50: solver stopped the iterative refinement after reaching maximum allowed iterations.                                  |
|           |        |        | >0 : iter is a number of iterations solver perfromed to reach convergence criteria   |
| 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     | Invalid parameters were passed, for example:   |
|                                   | ▶ n<0  |
|                                   | ▶ ldda <max(1,m)< td=""></max(1,m)<>   |
|                                   | ▶ lddb <max(1,m)< td=""></max(1,m)<>   |
|                                   | ▶ lddx <max(1,n)< td=""></max(1,n)<>   |
| 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 | lwork_bytes is smaller than the required workspace.  |
| 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 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 cusolverDnIRSXgels\_bufferSize() function return the required workspace buffer size in bytes for the corresponding cusolverDnXgels() call with given gels\_irs\_params configuration.

### 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_GMRES_CUSOLVER_IRS_REFINE_CLASSICAL_GMRES |

| Parameter   | Memory | In/out | Meaning  |
|-------------|--------|--------|--|
| 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
                                           dВ,
         int
                                           lddb,
                                      * dX,
         void
                                           lddx,
         int
                                     * dWorkspace,
         void
                                          lwork_bytes,
         size t
                                         dinfo);
         int
```

## 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_GMRES_CUSOLVER_IRS_REFINE_CLASSICAL_GMRES |

| Parameter   | Memory | In/out | Meaning  |
|-------------|--------|--------|--|
| 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 cusolverDnIRSXgels_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 performed to reach convergence criteria</li> </ul> |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| 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   |
|   | ▶ ldda <max(1,m)< td=""></max(1,m)<>  |
|   | <pre>▶ lddb<max(1,m)< pre=""></max(1,m)<></pre>   |
|   | lddx <max(1,n)< td=""></max(1,n)<>  |
| 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 | pThe configuration parameter gels_irs_params<br>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
cusolverDnDormgr 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,
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

$$op(Q) = \begin{cases} Q & \text{if transa} == \text{CUBLAS\_OP\_N} \\ Q^T & \text{if transa} == \text{CUBLAS\_OP\_T} \\ Q^H & \text{if transa} == \text{CUBLAS\_OP\_C} \end{cases}$$

o is a unitary matrix formed by a sequence of elementary reflection vectors from QR factorization (gegrf) 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 gegrf 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 gegrf, ormar and trsm to complete a linear solver or a least-square solver.

#### API of ormar

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| handle    | host   | input  | Handle to the cuSolverDn library context.   |
| side      | host   | input  | Indicates if matrix $\varrho$ 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 | <pre><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></pre> |
| 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 | <pre><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></pre>                |
| С         | device | in/out | <pre><type> array of size ldc * n. On exit, C is overwritten by op (Q) *C.</type></pre>   |
| 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 | If devInfo = 0, the ormar is successful.  If devInfo = -i, the i-th parameter is wrong (not counting handle).   |

| 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.                                   |

# 2.4.2.17. cusolverDn<t>orgqr()

These helper functions calculate the size of work buffers needed. Please visit cuSOLVER <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
cusolverDnDorggr 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 Q. m >= n >= 0;   |
| k         | host   | input  | Number of elementary relfections whose product defines the matrix Q. n >= k >= 0;   |
| A         | device | in/out | <pre><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></pre> |
| 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<br/>the scalar of i-th elementary reflection<br/>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 | If info = 0, the orgqr is successful. if info = -i, the i-th parameter is wrong (not counting handle).  |

### **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 $(m, n, k<0, n>m, k>n \text{ or } 1da< m)$ . |
| 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.

```
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,
```

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

A is a  $n \times n$  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.

## API of sytrf

| 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.  |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| А         | device | in/out | <pre><type> array of dimension lda * n with lda is not less than max(1,n).</type></pre>   |
| 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> |

| 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 $1da).$          |
| 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  $n \times n$  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 v.

$$A = U^{H} * U$$

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.

Table 12. API of 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, 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. |
| 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   | Invalid parameters were passed (n<0 or lda <max(1,n) batchsize<1).<="" or="" td=""></max(1,n)> |
| 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 correspoding to  $A = L^*L^H$  . If input parameter uplo is CUBLAS\_FILL\_MODE\_UPPER, A is upper triangular Cholesky factor  ${\tt U}$  corresponding to  $A=U^{H}\,{}^\star\,U$  .

The operation is in-place, i.e. matrix x overwrites matrix y 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</u> - <u>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.   |
| 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 | If info = 0, all parameters are correct. if info = -i, the i-th parameter is wrong (not counting handle).  |
| batchSize | host   | input  | Number of pointers in Aarray.  |

### **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), 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.

```
cusolverStatus t
cusolverDnCgebrd(cusolverDnHandle t handle,
           int m,
           int n,
           cuComplex *A,
           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>=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.

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.   |
| А         | device | in/out | <pre><type> array of dimension lda * n with lda is not less than <math>max(1,n)</math>.</type></pre>   |
| 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 $i = 1,2,\ldots,n-1$ ; if $m < n$ , $E(i) = A(i+1,i)$ for $i = 1,2,\ldots,m-1$ . |
| TAUQ      | device | output | <type> array of dimension <math>\min(m, n)</math>. The scalar factors of the elementary reflectors which represent the orthogonal matrix <math>Q</math>.</type>  |
| TAUP      | device | output | <pre><type> array of dimension min (m, n). The scalar factors of the elementary reflectors which represent the orthogonal matrix P.</type></pre>   |
| 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 | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).   |

### **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_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,
   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 *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 *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 gebrd 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>If 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  | If side = CUBLAS_SIDE_LEFT, the number of columns in the original mby-k matrix reduced by gebrd. if side = CUBLAS_SIDE_RIGHT, the number of rows in the original k-by-n matrix reduced by gebrd.   |
| A         | device | in/out | <pre><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></pre>  |
| lda       | host   | input  | Leading dimension of two-dimensional array used to store matrix A. lda >= max(1,m);  |
| tau       | device | output | <pre><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></pre> |
| work      | device | in/out | Working space, <type> array of size lwork.</type>  |
| lwork     | host   | input  | Size of working array work.  |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| devInfo   | device | output | If info = 0, the ormqr is successful. if info = -i, the i-th parameter is wrong (not counting handle). |

| 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  ${\mathtt T}$  by an orthogonal transformation:  $Q^{H} {}^{\star} A {}^{\star} Q = T$ 

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 of 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 sytrd bufferSize().

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

### API of sytrd

| 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 | <pre><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></pre> |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| 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). |
| 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 | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).   |

| 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), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" is="" not="" or="" td="" uplo=""></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 g is a unitary matrix formed by a sequence of elementary reflection vectors from sytrd. The operation on Q is defined by

$$op(Q) = \begin{cases} Q & \text{if transa} == CUBLAS\_OP\_N \\ Q^T & \text{if transa} == CUBLAS\_OP\_T \\ Q^H & \text{if transa} == CUBLAS\_OP\_C \end{cases}$$

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  | side = CUBLAS_SIDE_LEFT, apply Q or Q**T from the Left; side = CUBLAS_SIDE_RIGHT, apply Q or Q**T from the Right.   |
| uplo      | host   | input  | 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. |
| 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 | <pre><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></pre>            |
| 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);<br>if side is CUBLAS_SIDE_RIGHT, lda >=<br>max(1,n).   |
| tau       | device | output | <pre><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, so tau(i) is the scalar of i-th elementary reflection vector.</type></pre> |
| С         | device | in/out | <pre><type> array of size ldc * n. On exit, C is overwritten by op (Q) *C or C*op (Q) .</type></pre>  |
| 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 | If devInfo = 0, the ormqr is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle).  |

| 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.                                |

### cusolverDn<t>orgtr() 2.4.3.5.

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 sytrd:

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  | 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. |
| n         | host   | input  | Number of rows (columns) of matrix Q.   |
| A         | device | in/out | <pre><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></pre>            |
| 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.   |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| devInfo   | device | output | <pre>If devInfo = 0, the orgtr 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 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  $\nabla$  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. 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  $m \ge n$ .

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

### API of gesvd

| 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 $v:=$ 'S': the first min(m,n) columns of U (the left singular vectors) are returned in the array $v:=$ 'O': the first min(m,n) columns of U (the left singular vectors) are overwritten on the array $v:=$ '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  |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
|           |        |        | 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 | <pre><type> array of dimension lda * n with lda is not less than max (1, m). On exit, the contents of A are destroyed.</type></pre>   |
| 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 | <pre><type> array of dimension ldu * m with ldu is not less than <math>max(1,m)</math>. U contains the <math>m \times m</math> unitary matrix U.</type></pre>   |
| ldu       | host   | input  | Leading dimension of two-dimensional array used to store matrix v.  |
| VT        | device | output | <pre><type> array of dimension ldvt * n with ldvt is not less than <math>max(1,n)</math>. VT contains the <math>n \times n</math> unitary matrix V**T.</type></pre>   |
| ldvt      | host   | input  | Leading dimension of two-dimensional array used to store matrix vt.   |
| work      | device | in/out | Working space, <type> array of size lwork.</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 | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). If devInfo > 0, devInfo indicates how many superdiagonals of an intermediate bidiagonal form did not converge to 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 $(m, n<0)$ or $lda or ldu or ldvt.$ |
|--------------------------------|--|
| 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.

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

```
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×n matrix A and corresponding the left and/or right singular vectors. The SVD is written

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

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  $\nabla$  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. 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 | n. |
|--|----|
|--|----|

Appendix G.5 provides a simple example of cusolverDnGesvd.

Remark 1: gesvd only supports  $m \ge n$ .

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 $U:=$ '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<br>part of the matrix V**T: = 'A': all N rows<br>of V**T are returned in the array VT; =<br>'S': the first min(m,n) rows of V**T (the<br>right singular vectors) are returned in the<br>array VT; = 'O': the first min(m,n) rows<br>of V**T (the right singular vectors) are  |

| Parameter        | Memory | In/out | Meaning   |
|------------------|--------|--------|---|
|                  |        |        | 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.   |
| 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 $m \times m$ 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 $1dvt * n$ with $1dvt$ 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 | if info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info > 0, info indicates how many superdiagonals of an intermediate bidiagonal form did not converge to zero. |

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  |

| 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 $lda or ldu or ldvt.$ |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.                                      |

# 2.4.3.8. cusolverDn<t>gesvdj()

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

```
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×n 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.

 ${\tt gesvdj}$  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  $\mathbf{E}$  is zero.

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

$$||\mathbf{E}||_F \leq \operatorname{eps} * ||\mathbf{A}||_F$$

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, <code>gesvdj</code> may not converge. For example, tolerance should not be smaller than machine accuracy.

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

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

Remark 2: the routine returns  $\mathbf{v}$ , not  $V^H$  . This is different from gesvd.

## 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. |
| econ      | host   | input  | econ = 1 for economy size for $v$ and $v$ .  |
| m         | host   | input  | Number of rows of matrix A.  |
| n         | host   | input  | Number of columns of matrix A.   |
| A         | device | in/out | <pre><type> array of dimension lda * n with lda is not less than max(1,m). On exit, the contents of A are destroyed.</type></pre>  |
| 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 | <pre><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></pre>  |
| ldu       | host   | input  | Leading dimension of two-dimensional array used to store matrix $U$ . 1du is not less than $\max(1,m)$ .   |
| V         | device | output | <pre><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></pre>   |
| ldv       | host   | input  | Leading dimension of two-dimensional array used to store matrix $V. \ 1dv$ is not less than $\max (1, n)$ .  |
| work      | device | in/out | <pre><type> array of size lwork, working space.</type></pre>   |
| lwork     | host   | input  | Size of work, returned by gesvdj_bufferSize.   |
| info      | device | output | 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.                               |
| 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   | Invalid parameters were passed (m, n<0 or lda <max(1,m) cusolver_eig_mode_novector="" cusolver_eig_mode_vector).<="" is="" jobz="" ldu<max(1,m)="" ldv<max(1,m)="" ldv<max(1,n)="" not="" or="" td=""></max(1,m)> |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.   |

#### cusolverDn<t>gesvdjBatched() 2.4.3.9.

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

```
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  $m \times n$ matrices

$$A_j = U_j * \Sigma_j * V_j^H$$

where  $\Sigma_j$  is a real m×n diagonal matrix which is zero except for its min (m, n) diagonal elements.  $U_i$  (left singular vectors) is a m×m unitary matrix and  $V_i$  (right singular vectors) is a  $n \times n$  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  $A_k(i,j) = A[i + lda*j + lda*n*k]$ .

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

$$S = (S0 S1 \cdots)$$

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.

### API of syeviBatched

| 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.  |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| A         | device | in/out | <pre><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></pre>  |
| 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 singular values of Aj in descending order or non-sorting order.  |
| U         | device | output | <pre><type> array of dimension ldu * m * batchSize. Uj contains the left singular vectors of Aj.</type></pre>   |
| ldu       | host   | input  | Leading dimension of two-dimensional array used to store matrix $\mathtt{Uj}$ . $\mathtt{Idu}$ is not less than $\mathtt{max}(1,\mathtt{m})$ .  |
| V         | device | output | <pre><type> array of dimension ldv * n * batchSize.Vj contains the right singular vectors of Aj.</type></pre>   |
| ldv       | host   | input  | Leading dimension of two-dimensional array used to store matrix $Vj. 1dv$ 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) ldu<max(1,m)<="" or="" pre=""></max(1,m)></pre> |

|                                | Orldv <max(1,n) is="" not<br="" orjobz="">CUSOLVER_EIG_MODE_NOVECTOR or</max(1,n)> |  |
|--------------------------------|--|--|
|                                | CUSOLVER_EIG_MODE_VECTOR, or batchSize<0 ).  |  |
| CUSOLVER_STATUS_INTERNAL_ERROR | An internal operation failed.  |  |

## 2.4.3.10. cusolverDn<t>gesvdaStridedBatched()

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

```
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 *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. v and v are the left and right singular vectors of v.

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

$$U^{H} * A * V = S + F$$

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,  $\nabla$  is unitary, S is more accurate than  $\nabla$ . 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 v 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,

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

Each matrix is column-major with leading dimension 1da, so the formula for random access is  $A_k(i,j) = A[i + lda*j + strideA*k]$ . Similarly, the formula for random access of s is  $S_k(j) = S[j + StrideS*k]$ , the formula for random access of U is  $U_k(\mathbf{i},\mathbf{j}) = U[\mathbf{i} + \mathbf{l}d\mathbf{u}^*\mathbf{j} + \mathbf{stride}U^*\mathbf{k}]$  and the formula for random access of v is  $V_k(i,j) = V[i + ldv*j + strideV*k].$ 

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.

### API of gesvda

| 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  | <pre><type> array of dimension strideA * batchSize with lda is not less than max(1,m). Aj is of dimension m * n.</type></pre>   |
| 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.  |

| Parameter | Memory | In/out | Meaning  |  |
|-----------|--------|--------|--|--|
| S         | device | output | A real array of dimension strideS*batchSize. It stores the 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 S[i] and S[i +1]. strideS is not less than rank.   |  |
| U         | device | output | <pre><type> array of dimension strideU * batchSize.Uj contains the left singular vectors of Aj.Uj is of dimension m * rank.</type></pre>   |  |
| 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 | <pre><type> array of dimension strideV * batchSize. Vj contains the right singular vectors of Aj. Vj is of dimension n * rank.</type></pre>  |  |
| ldv       | host   | input  | Leading dimension of two-dimensional array used to store matrix $\nabla j$ . 1dv 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 | <pre><type> array of size lwork, working space.</type></pre>   |  |
| 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 | <pre><double> array of size batchSize. h_RnrmF[i] is norm of residual of i-th matrix.</double></pre>   |  |
| 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   | Invalid parameters were passed (m, n<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,m)="" ldv<max(1,n)="" not="" or="" stridea<lda*n="" strides<rank="" strideu<ldu*rank="" stridev<ldv*rank="" td=""></max(1,m)> |
|                                 |   |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.   |

## 2.4.3.11. cusolverDn<t>syevd()

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

```
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  $\Delta$  is a real  $n \times n$  diagonal matrix. v is an  $n \times n$  unitary matrix. The diagonal elements of  $\Delta$  are the eigenvalues of  $\Delta$  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.

### API of syevd

| 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.  |
| A         | device | in/out | <pre><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 =</type></pre> |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | CUSOLVER_EIG_MODE_NOVECTOR, the contents of A are destroyed.   |
| 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 $W(i) \ll W(i+1)$ .   |
| 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 | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). if devInfo = i (> 0), devInfo indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to 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 (n<0, or lda <max(1,n), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" jobz="" not="" or="" td="" uplo=""></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.

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

```
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 \overline{*}info);
```

computes eigenvalues and eigenvectors of a symmetric (Hermitian) n×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 A 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. |
|------------------------|--------------------|
| COSOLVER_ALG_O OF NOLL | Default atgoritim. |

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  | specifies options to either compute eigenvalue only or compute eigen-pair: |

|                  |        |        | <pre>jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only; jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors.</pre>  |
|------------------|--------|--------|---|
| 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.  |
| dataTypeW        | host   | in     | data type of array w.   |
| M                | device | output | a real array of dimension n. The eigenvalue values of A, in ascending order ie, sorted so that $W(i) \ll W(i+1)$ .  |
| 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), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" jobz="" not="" or="" td="" uplo=""></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()

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

```
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 \overline{f}loat *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 \overline{*}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×n matrix A. The standard symmetric eigenvalue problem is:

$$A*V=V*\Lambda$$

where A 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  $\Delta$  are the eigenvalues of  $\Delta$  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.

### API of syevdx

| 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.  |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| A         | device | in/out | <pre><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></pre>   |
| 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  | 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  | 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.   |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| h_meig    | host   | output | Integer. The total number of eigenvalues found. 0 <= h_meig <= n. If range = CUSOLVER_EIG_RANGE_ALL, h_meig = n, 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, in ascending order ie, sorted so that $W(i) \ll W(i+1)$ .   |
| 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 | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). if devInfo = i (> 0), devInfo indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to 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 (n<0, or lda <max(1,n), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" cusolver_eig_range_all="" cusolver_eig_range_i,="" cusolver_eig_range_v="" is="" jobz="" not="" or="" range="" td="" uplo=""></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.

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

```
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 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,
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 \overline{*}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 or NULL | Default algorithm. |
|------------------------|--------------------|
|                        | $\mathbf{J}$       |

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  | 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 =   |

| 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).  v1,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_IL or range = CUSOLVER_EIG_RANGE_IL. 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 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. |
| <pre>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 &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, and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.   |
| 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  CUSOLVER_STATUS_NOT_INITIALIZED | the operation completed successfully. the library was not initialized.   |
|--|--|
| CUSOLVER_STATUS_INVALID_VALUE                            | invalid parameters were passed (n<0, or lda <max(1,n), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" cusolver_eig_range_all="" cusolver_eig_range_i,="" cusolver_eig_range_v="" is="" jobz="" not="" or="" range="" td="" uplo=""></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.  |

# 2.4.3.15. cusolverDn<t>sygvd()

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

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×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  $\Lambda$  are the eigenvalues of (A, B) in ascending order. V is an  $n \times n$  orthogonal matrix. The eigenvectors are normalized as follows:

$$\begin{cases} V^{H}*B*V = I & \text{if itype = CUSOLVER\_EIG\_TYPE\_1, CUSOLVER\_EIG\_TYPE\_2} \\ V^{H}*\text{inv}(B)*V = I & \text{if itype = CUSOLVER\_EIG\_TYPE\_3} \end{cases}$$

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 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.

#### API of sygvd

| 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:<br/>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 = |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
|           |        |        | 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 | <pre><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></pre> |
| lda       | host   | input  | Leading dimension of two-dimensional array used to store matrix A. 1da is not less than $max(1,n)$ .  |
| В         | device | in/out | <pre><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></pre>   |
| 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 $W(i) >= W(i+1)$ .  |
| work      | device | in/out | Working space, <type> array of size lwork.</type>   |
| Lwork     | host   | input  | Size of work, returned by sygvd_bufferSize.   |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| devInfo   | device | output | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). If devInfo = i (> 0), devInfo indicates either potrf or syevd is wrong. |

#### 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), 'n'="" 'v',="" 1,="" 2="" 3,="" cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" is="" itype="" jobz="" ldb<max(1,n),="" not="" or="" td="" uplo=""></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
cusolverDnChegvdx 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 \overline{*}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
cusolverDnZheqvdx(
   cusolverDnHandle t handle,
   cusolverEigType t itype,
   cusolverEigMode t jobz,
   cusolverEigRange t range,
   cublasFillMode t uplo,
   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

$$eig(A,B) = \begin{cases} A^*V = B^*V^*\Lambda & \text{if itype} = \texttt{CUSOLVER\_EIG\_TYPE\_1} \\ A^*B^*V = V^*\Lambda & \text{if itype} = \texttt{CUSOLVER\_EIG\_TYPE\_2} \\ B^*A^*V = V^*\Lambda & \text{if itype} = \texttt{CUSOLVER\_EIG\_TYPE\_3} \end{cases}$$

where the matrix B is positive definite.  $\Lambda$  is a real  $n \times h$ \_meig diagonal matrix. The diagonal elements of  $\Lambda$  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:

$$\begin{cases} V^{H}*B*V = I & \text{if itype} = \texttt{CUSOLVER\_EIG\_TYPE\_1}, \texttt{CUSOLVER\_EIG\_TYPE\_2} \\ V^{H}*\text{inv}(\texttt{B})*V = I & \text{if itype} = \texttt{CUSOLVER\_EIG\_TYPE\_3} \end{cases}$$

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 cuSOLVER Library Samples - sygvdx 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:  ▶ itype=CUSOLVER_EIG_TYPE_1: A*x = (lambda)*B*x  |
|           |        |        | <pre>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.   |
| 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 $\mathtt{A}$ and $\mathtt{B}$ .  |
| A         | device | in/out | <pre><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</type></pre>                                 |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
|           |        |        | devInfo = 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 $\max (1,n)$ .  |
| В         | device | in/out | <pre><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></pre>   |
| 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  | Integer. If range = CUSOLVER_EIG_RANGE_I, the indices (in ascending order) of the smallest and largest eigenvalues to be returned. 1  |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | <pre>&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, and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.                  |
| M         | device | output | A real array of dimension n. The eigenvalue values of A, 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 sygvdx_bufferSize.   |
| devInfo   | device | output | If devInfo = 0, the operation is successful. if devInfo = -i, the i-th parameter is wrong (not counting handle). If devInfo = i (> 0), devInfo indicates either potrf or syevd is wrong. |

#### **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), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vectorl,="" cusolver_eig_range_all="" cusolver_eig_range_i,="" cusolver_eig_range_v="" cusolver_eig_type_1="" cusolver_eig_type_2="" cusolver_eig_type_3="" is="" itype="" jobz="" ldb<max(1,n),="" not="" or="" range="" td="" uplo=""></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.  |

# 2.4.3.17. 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×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 A 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 syev to perform approximation up to certain accuracy.

How does it work?

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

$$V^{H} * A * V = W + F$$

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

$$||\mathbf{E}||_F \leq \operatorname{eps} * ||\mathbf{A}||_F$$

where eps is the given tolerance.

syevi 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. syevi 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 quarantee 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.

$$residual = ||E||_F = ||\Lambda - W||_F$$

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, syev; 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 cuSOLVER Library Samples - syevi for a code example.

### API of syevi

| 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. |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
| 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 | <pre><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></pre> |
| 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 $W(i) \ll W(i+1)$ .   |
| 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 | 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.   |
| 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), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" jobz="" not="" or="" td="" uplo=""></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
cusolverDnZheqvj(
   cusolverDnHandle t handle,
   cusolverEigType t itype,
   cusolverEigMode t jobz,
   cublasFillMode t uplo,
   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×n matrixpair (A,B). The generalized symmetric-definite eigenvalue problem is

$$\mathrm{eig}(\mathbf{A},\mathbf{B}) = \begin{cases} A^*V = B^*V^*\Lambda & \text{if itype} = \mathsf{CUSOLVER\_EIG\_TYPE\_1} \\ A^*B^*V = V^*\Lambda & \text{if itype} = \mathsf{CUSOLVER\_EIG\_TYPE\_2} \\ B^*A^*V = V^*\Lambda & \text{if itype} = \mathsf{CUSOLVER\_EIG\_TYPE\_3} \end{cases}$$

where the matrix B is positive definite. A is a real  $n \times n$  diagonal matrix. The diagonal elements of  $\Lambda$  are the eigenvalues of (A, B) in ascending order. V is an  $n \times n$  orthogonal matrix. The eigenvectors are normalized as follows:

$$\begin{cases} V^{H}*B*V = I & \text{if itype = CUSOLVER\_EIG\_TYPE\_1, CUSOLVER\_EIG\_TYPE\_2} \\ V^{H}*\text{inv}(B)*V = I & \text{if itype = CUSOLVER\_EIG\_TYPE\_3} \end{cases}$$

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.

$$R = I * I^H$$

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 syevi 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  | 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.   |
| 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 | <pre><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</type></pre> |

| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | 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 $\max (1,n)$ .   |
| В         | device | in/out | <pre><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></pre> |
| 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 $W(i) >= W(i+1)$ .   |
| 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   | Invalid parameters were passed (n<0, or lda <max(1,n), 1,="" 2="" 3,="" cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" itype="" jobz="" ldb<max(1,n),="" not="" or="" td="" uplo=""></max(1,n),> |
| 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
```

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```
);
```

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

$$A_j^* Q_j = Q_j^* \Lambda_j$$

where  $\Lambda_j$  is a real n×n diagonal matrix.  $Q_j$  is an n×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 contiquous 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,  $A_j$  contains the orthonormal eigenvectors  $\boldsymbol{V}_j$  .

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: 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 | <pre><type> array of dimension lda * n * batchSize with lda is not less than max(1,n). If uplo = CUBLAS_FILL_MODE_UPPER, the leading n-by-n upper triangular part of Aj contains the upper triangular part of the matrix Aj. If uplo = 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></pre> |
| 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   |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
|           |        |        | <pre>info[i] = n+1, syevjBatched does not converge on i-th matrix under given tolerance and maximum sweeps.</pre> |
| params    | host   | in/out | Structure filled with parameters of Jacobi algorithm.   |
| 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), batchsize<0.<="" cublas_fill_mode_lower="" cublas_fill_mode_upper),="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" jobz="" not="" or="" td="" uplo=""></max(1,n),> |
| CUSOLVER_STATUS_INTERNAL_ERROR  | An internal operation failed.  |

#### 244 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.

#### cusolverDnXpotrf() 2.4.4.1.

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 \overline{*}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 v.

$$A = U^{H} * U$$

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 handlel

Currently, cusolverDnXpotrf supports only the default algorithm.

Please visit cuSOLVER Library Samples - Xpotrf for a code example.

#### Table of algorithms supported by cusolverDnXpotrf

| CUSOLVER_ALG_0 or 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. |

| Parameter            | Memory         | In/out | Meaning   |
|----------------------|----------------|--------|---|
| n                    | host           | input  | Number of rows and 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).  |
| 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 | v <b>hae</b> t | 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 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. |

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 $(n<0 \text{ or } 1da.$ |
| 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

Currently, cusolverDnXpotrs supports only the default algorithm.

Please visit cuSOLVER Library Samples - Xpotrf for a code example.

#### Table of algorithms supported by cusolverDnXpotrs

| CUSOLVER ALG 0 or NULL Default algorithm. |
|---|
|---|

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.   |

| Parameter | Memory | In/out | Meaning   |
|-----------|--------|--------|---|
| 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.   |
| В         | device | in/out | Array of dimension ldb $\star$ 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 | If info = 0, the Cholesky 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, 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   | Invalid parameters were passed (n<0, nrhs<0, lda <max(1,n) ldb<max(1,n)).<="" or="" td=""></max(1,n)> |
| 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(
    cusolverDnParams_t params,
    int64_t m,
    int64_t n,
    cudaDataType dataTypeA,
    void *A,
    int64_t ida,
    int64_t *ipiv,
    cudaDataType computeType,
    void *bufferOnDevice,
    size_t workspaceInBytesOnDevice,
    void *bufferOnHost,
    size_t workspaceInBytesOnHost,
    int *info )
```

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 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 cuSOLVER Library Samples - Xgetrf for a code example.

#### Table of algorithms supported by cusolverDnXgetrf

| CUSOLVER_ALG_0 or NULL | Default algorithm. The fastest, requires a large |
|------------------------|--|
|                        | workspace of m*n elements.                       |

| CUSOLVER ALG 1  | Legacy implementation |
|-----------------|-----------------------|
| 00002.21.1120_1 | Logue, miprometration |

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 | <pre><type> array of dimension lda * n with lda is not less than max (1, m).</type></pre>   |
| 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 | v <b>hae</b> t | 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). If info = i, the U(i, i) = 0. |

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 $(m, n<0 \text{ or } 1da<\max(1,m)$ . |
| 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×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

| _                      | D ( 1) 1 11        |
|------------------------|--------------------|
| CUSOLVER ALG 0 or NULL | Default algorithm. |
| COSOLVER ALG OU NOLL   | Default algorithm. |
|                        |                    |

| List of input arguments for cusolverDnXge |
|---|
|---|

| 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 | <pre><type> array of dimension ldb * nrhs with ldb is not less than max(1,n).</type></pre>                            |
| 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 $(n<0 \text{ or } 1da<\max(1,n) \text{ or } 1db<\max(1,n))$ . |
| 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  $\tau$ , satisfying the following relation

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

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 gegrf

| 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 | v <b>hae</b> t | 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:

### API of sytrs

| 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.                     |  |

| Parameter            | Memory         | In/out | Meaning   |
|----------------------|----------------|--------|---|
| bufferOnDevice       | device         | in/out | Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.  |
| workspaceInBytesOnDe | v <b>has</b> t | 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 | 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. |

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 $lda).$ |
| 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 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 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 | v <b>hae</b> t | 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 | sbost          | input  | Size in bytes of bufferOnHost, returned by cusolverDnXtrtri_bufferSize.  |
| info                 | device         | output | 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. |

### 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.

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# 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 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 bdsqr 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 $U:=$ '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.  |

| 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 ${\tt U}$ .   |
| 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.   |
| bufferOnDevice       | device          | in/out | Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.  |
| workspaceInBytesOnDe | ev <b>hae</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.  |
| workspaceInBytesOnHo | shost           | input  | Size in bytes of bufferOnHost, returned by cusolverDnXpotrf_bufferSize.   |
| info                 | device          | output | If info = 0, the operation is successful. if info = -i, the i-th parameter is wrong (not counting handle). if info > 0, info indicates how many superdiagonals of an intermediate bidiagonal form did not converge to zero. |

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   | Invalid parameters were passed $(m, n<0)$ or $1da or 1du or 1dvt.$ |
| 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×n 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.  |
|                      |        |        | <pre>jobz = CUSOLVER_EIG_MODE_VECTOR : Compute singular values and singular vectors.</pre>   |
| 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 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 econ=1, 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 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 | vhaet  | input  | Size in bytes of bufferOnDevice, returned by cusolverDnXpotrf_bufferSize.  |

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| 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   | Invalid parameters were passed $(m, n<0)$ or $1da < max(1,m)$ or $1dv < max(1,n)$ ). |
| 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.

```
cusolverDnXgesvdr_bufferSize (
  cusolverDnHandle_t handle,
  cusolverDnParams_t params,
  signed char jobu,
  signed char jobv,
  int64_t m,
  int64_t t,
  int64_t p,
  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,
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 t 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  $\Delta$ ; 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  $\Delta$ .

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. |
|------------------------|--------------------|
|------------------------|--------------------|

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).   |
| р                    | 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 ${\tt U}.$  |
| 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 $n \times n$ 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.   |
| workspaceInBytesOnDe | vhaet  | input  | Size in bytes of bufferOnDevice, returned by cusolverDnXgesvdr_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 cusolverDnXgesvdr_bufferSize.   |
| d_info               | device | output | If info = 0, the operation is successful.  If info = -i, the i-th parameter is wrong (not counting handle).  |

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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.

### 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  | 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 |

#### 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 $1da < max(1,m)$ or $1du < max(1,m)$ or $1dv < max(1,n)$ . |
| 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,
    cusolverEnParams_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  $\Delta$  is a real  $n \times n$  diagonal matrix. V is an  $n \times n$  unitary matrix. The diagonal elements of  $\Delta$  are the eigenvalues of  $\Delta$  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.   |  |
| M                    | device | output | A real array of dimension n. The eigenvalue values of A, in ascending order, i.e., sorted so that $W(i) \ll W(i+1)$ .   |  |
| computeType          | host   | in     | Data type of computation.   |  |
| bufferOnDevice       | device | in/out | Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.  |  |
| workspaceInBytesOnDe | 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 operation is successful.  If info = -i, the i-th parameter is  wrong (not counting handle). If info =  i (> 0), info indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero.   |  |

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), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" is="" jobz="" not="" or="" td="" uplo=""></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,
```

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  $n \times h$ \_meig diagonal matrix. V is an  $n \times h$ \_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

| CUSOLVER_ALG_0 or 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.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  |  |

| 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 | Integer. The total number of eigenvalues found. 0 <= h_meig <= n. If range = CUSOLVER_EIG_RANGE_ALL, h_meig = n, and if range = CUSOLVER_EIG_RANGE_I, h_meig = iu-il+1.   |
| 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 $W(i) \ll W(i+1)$ .   |
| computeType          | host   | in     | Data type of computation.   |
| bufferOnDevice       | device | in/out | Device workspace. Array of type void of size workspaceInBytesOnDevice bytes.  |
| workspaceInBytesOnDe | 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 | <pre>If info = 0, the operation is successful. if info = -i, the i-th parameter is</pre>  |

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| Parameter | Memory | In/out | Meaning  |
|-----------|--------|--------|--|
|           |        |        | wrong (not counting handle). If info = i (> 0), info indicates i off-diagonal elements of an intermediate tridiagonal form did not converge to zero. |

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,n), cublas_fill_mode_lower="" cublas_fill_mode_upper).<="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" cusolver_eig_range_all="" cusolver_eig_range_i,="" cusolver_eig_range_v="" is="" jobz="" not="" or="" range="" td="" uplo=""></max(1,n),> |
| 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)

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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

| handle | 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. |

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# 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 csrlssym 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.

### Input

| 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 $\mathtt{m}$ elements that contains the start of every row.   |
| csrEndPtrA | host        | Integer array of $\mathtt{m}$ 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.                                      |

# 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:

$$P*A = I.*IJ$$

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(tol, 0)), then some diagonal elements of u 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.

### Input

| Parameter  | cusolverSp<br>MemSpace | *Host<br>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              | <pre><type> array of nnzA (= csrRowPtrA(n) - csrRowPtrA(0) ) nonzero elements of matrix A.</type></pre>  |
| 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, symrom, symamd, or csrmetisnd is used to reduce zero fill-in.   |

### Output

| Parameter   | cusolverSp<br>MemSpace | *Host<br>MemSpace | Description  |
|-------------|------------------------|-------------------|--|
| х           | 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 U(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 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  $m \times m$  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.

$$|R(j,j)| < \text{tol for some } j$$

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<br>MemSpace | *Host<br>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              | <pre><type> array of nnz (= csrRowPtrA (m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type></pre>  |
| csrRowPtrA | device                 | host              | Integer array of $\mathtt{m}+1$ 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<br>MemSpace | *Host<br>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.  |

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# 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,
                     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  $G(k,k) \le tol$ . 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 out-of-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.

### Input

| Parameter | cusolverSp<br>MemSpace | *Host<br>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. |

| Parameter  | cusolverSp<br>MemSpace | *Host<br>MemSpace | Description   |
|------------|------------------------|-------------------|---|
|            |                        |                   | Also, the supported index bases are CUSPARSE_INDEX_BASE_ZERO and CUSPARSE_INDEX_BASE_ONE.                           |
| csrValA    | device                 | host              | <pre><type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type></pre>              |
| csrRowPtrA | device                 | host              | Integer array of $\mathtt{m}+1$ 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, symrom, symamd, or csrmetisnd is used to reduce zero fill-in.                  |

### Output

| Parameter   | cusolverSp<br>MemSpace | *Host<br>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  $m \times n$  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 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:

$$A*P^T = (A_1 \ A_2) = (Q_1 \ Q_2) \begin{pmatrix} R_{11} \ R_{12} \\ R_{22} \end{pmatrix}$$

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 A is not of full rank, above equation does not have a unique solution. The least-square problem is equivalent to

$$\min ||y||$$
subject to $R_{11}^* y_1 + R_{12}^* y_2 = c_1$ 

Or equivalently another least-square problem

$$\min \left| \left( \frac{R_{11} \setminus R_{12}}{I} \right) * y_2 - \left( \frac{R_{11} \setminus c_1}{O} \right) \right| \right|$$

The output parameter  $\mathbf{x}$  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<br>MemSpace | *Host<br>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              | <pre><type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type></pre>   |
| csrRowPtrA | device                 | host              | Integer array of $\mathtt{m}+1$ 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<br>MemSpace | *Host<br>MemSpace | Description   |
|-----------|------------------------|-------------------|---|
| rankA     | host                   | host              | Numerical rank of A.  |
| Х         | device                 | host              | Solution vector of size n, x=pinv(A)*b.   |
| р         | 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 $(m, n, nnz \le 0)$ , 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.  |

## 2.5.2.5. 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 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  $m \times m$  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.

x0 is an initial eigenvector. If the user has no preference, just chose x0 randomly. x0 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

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<br>MemSpace | *Host<br>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              | <pre><type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type></pre>   |
| csrRowPtrA | device                 | host              | Integer array of $\mathtt{m}+1$ 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.   |
| х0         | 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<br>MemSpace | *Host<br>MemSpace | Description  |
|-----------|------------------------|-------------------|--|
| mu        | device                 | host              | Approximated eigenvalue nearest mu0 under tolerance. |
| Х         | device                 | host              | Approximated eigenvector of size m.                  |

### 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.   |

## 2.5.2.6. 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 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 mxm 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.

### Input

| Parameter | cusolverSp<br>MemSpace | *Host<br>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. |

| Parameter          | cusolverSp<br>MemSpace | *Host<br>MemSpace | Description   |
|--------------------|------------------------|-------------------|---|
| csrValA            | device                 | host              | <pre><type> array of nnz (= csrRowPtrA(m) - csrRowPtrA(0) ) nonzero elements of matrix A.</type></pre>              |
| csrRowPtrA         | device                 | host              | Integer array of $\mathtt{m}+1$ 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<br>MemSpace | *Host<br>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:

$$A(p,p) = P * A * P^T$$

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<br>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                   |
|-----------|---------|-------------------------------|
| 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_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 symmaq 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:

$$A(\mathbf{p},\mathbf{p}) = P * A * P^T$$

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<br>MemSpace | Description                               |
|-----------|-------------------|---|
| handle    | host              | Handle to the cuSolverSP library context. |

| Parameter  | *Host<br>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. |
| 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                   |
|-----------|---------|-------------------------------|
| 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 $(n, nnzA \le 0)$ , 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.  |

# 2.5.3.3. 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:

$$A(p,p) = P * A * P^T$$

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<br>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                   |
|-----------|---------|-------------------------------|
| 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_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:

$$A(p,p) = P * A * P^T$$

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.

### Input

| Parameter | *Host<br>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 |

| Parameter  | *Host<br>MemSpace | Description  |
|------------|-------------------|--|
|            |                   | 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.                                   |
| options    | host              | Integer array to configure metis.  |

### Output

| Parameter | *Host<br>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 $(n, nnzA \le 0)$ , 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 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  $n \times n$  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.

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:

$$A(p, :) = P * A$$

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<br>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<br>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              | <pre><type> array of nnzA(= csrRowPtrA(m) - csrRowPtrA(0)) nonzero elements of matrix A.</type></pre>  |
| 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 | *Host<br>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 ( $n$ , $nnzA \le 0$ ), 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.  |

# 2.5.3.6. 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 <code>csrperm\_bufferSize()</code>. The address of <code>pBuffer</code> must be a multiple of 128 bytes. If it is not, <code>cusolver\_status\_invalid\_value</code> 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 p=(0,2,1), right permutation vector 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<br>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.   |
| p          | 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.   |

### **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, nnzA<=0), base index is not 0 or 1. |

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| 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 csrqrlnfo 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

$$x_i = \operatorname{argmin} ||A_i * z - b_i||, j = 1, 2, ..., \text{ batchSize}$$

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 <code>csrqrInfo</code> to keep intermediate data, for example, matrix <code>Q</code> and matrix <code>R</code> of QR factorization. The user needs to create <code>csrqrInfo</code> first by <code>cusolverSpCreateCsrqrInfo</code> before any function in batched QR operation. The <code>csrqrInfo</code> would not release internal data until <code>cusolverSpDestroyCsrqrInfo</code> 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 cannot exceed this value. In this example, the first two calls 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,
   х,
   batchSize,
   info,
   pBuffer);
// step 7: destroy info
cusolverSpDestroyCsrqrInfo(info);
```

Please refer to cuSOLVER Library Samples - csrgr for a code example.

Remark 1: only GPU (device) path is provided.

### Input

| Parameter | cusolverSp<br>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<br>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                 | <pre><type> array of nnzA*batchSize nonzero elements of matrices A0, A1, All matrices are aggregated one after another.</type></pre>   |
| 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                 | <pre><type> array of m*batchSize of right-hand-side vectors b0, b1, All vectors are aggregated one after another.</type></pre>   |
| 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<br>MemSpace | Description   |
|---------------------|------------------------|---|
| x                   | device                 | <pre><type> array of m*batchSize of solution vectors x0, x1, All vectors are aggregated one after another.</type></pre> |
| internalDataInBytes | host                   | Number of bytes of the internal data.   |
| workspaceInBytes    | host                   | Number of bytes of the buffer in numerical factorization.   |

## 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, 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.   |

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# 2.6. cuSolverRF: Refactorization Reference

This section describes API of cuSolverRF, a library for fast refactorization.

## 2.6.1. cusolverRfAccessBundledFactors()

This routine allows direct access to the lower  $\mathtt{L}$  and upper  $\mathtt{U}$  triangular factors stored in the cuSolverRF library handle. The factors are compressed into a single matrix  $\mathtt{M}=(\mathtt{L}-\mathtt{I})+\mathtt{U}$ , where the unitary diagonal of  $\mathtt{L}$  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 $\mathtt{Mi}$ and $\mathtt{Mx}$ . 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 $\mathtt{n+1}$ . |
| Mi        | 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.   |
| Mx        | 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.   |

### **Status Returned**

| CUSOLVER STATUS SUCCESS | The operation completed successfully. |
|-------------------------|---------------------------------------|
| CODOMVER_DIATOS_DOCCESS | The operation completed successfully. |

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| 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. |
|----------------------------------|---------------------------------------|
| COSOLIVER_STATOS_SOCCESS         |                                       |
| 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,
```

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

$$A_i x_i = f_i$$

| 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 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 L.  |
| csrRowPtrL | 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. |

| 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 $\sigma$ .  |
| 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 v. It is assumed that this array is sorted by row and by column within each row. The array size is nnzv.   |
| csrValU    | device   | input  | The array of values 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 nnz $v$ .  |
| 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 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

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```
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

$$A_i x_i = f_i$$

| 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 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. |
| 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.   |

| 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 $v$ . It is assumed that this array is sorted by row and by column within each row. The array size is nnz $v$ .  |
| h_csrValU    | host     | input  | The array of values corresponding to the non-zero elements in the matrix $\overline{v}$ . It is assumed that this array is sorted by row and by column within each row. The array size is nnz $\overline{v}$ .                          |
| 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 nonzero 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 ( $\overline{U}$ ) 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 v.   |
| 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 nonzero 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 $v$ . It is assumed that this array is sorted by row and by column within each row. The array size is h_nnz $v$ .                                 |

| 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()

This routine gets the mode used in the cusolverRfResetValues routine.

| Parameter | MemSpace | In/out | Meaning                               |
|-----------|----------|--------|---------------------------------------|
| handle    | host     | input  | The handle to the cuSolverRF library. |
| fastMode  | host     | output | The enumerated mode type.             |

| 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_ALGO | 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()

```
cusolverStatus_t
cusolverRfResetValues(/* Input (in the device memory) */
    int n,
    int nnzA,
    int* csrRowPtrA,
    int* csrColIndA,
    double* csrValA,
    int* P,
    int* Q,
    /* Output */
    cusolverRfHandle_t handle);
```

This routine updates internal data structures with the values of the new coefficient matrix. It is assumed that the arrays <code>csrRowPtrA</code>, <code>csrColIndA</code>, <code>P</code> and <code>Q</code> have not changed since the last call to the <code>cusolverRfSetup[Host|Device]</code> 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 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.   |
| 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.         |

# 2.6.16. 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 library. |
| 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()

This routine performs the forward and backward solve with the lower  $L \in \mathbb{R}^{n \times n}$  and upper  $U \in \mathbb{R}^{n \times n}$  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.  |
| 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.             |
| 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()

```
cusolverStatus t
cusolverRfBatchSetupHost(/* Input (in the host memory) */
                       int batchSize,
                       int n,
                       int nnzA,
                       int* h csrRowPtrA,
                       int* h csrColIndA,
                       double *h csrValA array[],
```

```
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:

$$A_i x_i = b_i$$
, 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  $A_j$ .

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 $\sigma$ .  |
| 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   |

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| 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 $v$ . It is assumed that this array is sorted by row and by column within each row. The array size is nnz $v$ . |
| 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 refactorization.

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.       |

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```
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

The input parameter  $csrValA\_array$  is an array of pointers on device memory.  $csrValA\_array$  (j) points to matrix:  $A_j$  which is also on device memory.

| Parameter     | MemSpace | In/out | Meaning   |
|---------------|----------|--------|---|
| batchSize     | host     | input  | The number of matrices in 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.  |
| 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_array | device   | input  | Array of pointers of size batchSize, each pointer points to the array of values   |

| 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()

```
cusolverStatus_t
cusolverRfBatchSolve(/* 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 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  $xF_{array}$  is an array of pointers on device memory.  $xF_{array}(j)$  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 <code>cusolverRfBatch\_Zero\_Pivot</code> to check if refactorization is successful or not.

| Parameter | MemSpace | In/out | Meaning  |
|-----------|----------|--------|--|
| handle    | host     | output | The handle to the cuSolverRF library.  |
| 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.   |
| 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 >= 0, matrix  $A_j$  is not LU factorizable and its matrix  $U_i(j,j)$  is zero.

The return value of <code>cusolverRfBatch\_Zero\_Pivot</code> is <code>cusolver\_status\_zero\_pivot</code> if there exists one  $A_j$  which failed LU refactorization. The user can redo LU factorization to get new permutation <code>P</code> and <code>Q</code> if error code <code>cusolver\_status\_zero\_pivot</code> 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. |

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# 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.

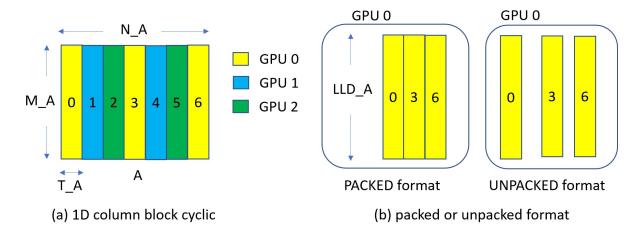
Figure 1.a shows a partition of the matrix A of dimension  $\underline{M}$ \_A by  $\underline{N}$ \_A. Each column tile has  $\underline{T}$ \_A columns. There are seven columns of tiles, labeled as 0,1,2,3,4,5,6, distributed into three GPUs in a cyclic way, i.e. each GPU takes one column tile in turn. 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.

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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.

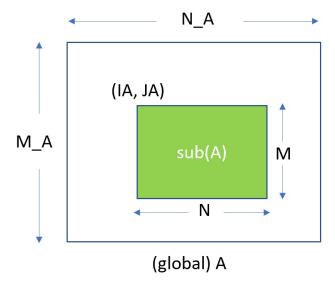
### 3.1.4. Global Matrix Versus Local Matrix

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\*lda) 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.

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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 | The handle to the cuSolverMG context. |
|--------|---------------------------------------|

#### Status Returned

| CUSOLVER_STATUS_SUCCESS | The shutdown succeeded. |
|-------------------------|-------------------------|
|-------------------------|-------------------------|

### 3.3.3. cusolverMgDeviceSelect()

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```
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 0.  |

### 3.3.5. cusolverMgDestroyGrid()

```
cusolverStatus_t
cusolverMgDestroyGrid(
    cusolverMgGrid_t grid)
```

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 numCols,
    int64_t rowBlockSize,
    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, Or rowBlockSize Or colBlockSize is less than 0. 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 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, 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  $\mathtt{A}$  is not positive definite, or equivalently some diagonal elements of  $\mathtt{L}$  or  $\mathtt{U}$  is not a real number. The output parameter info would indicate smallest leading minor of  $\mathtt{A}$  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 cuSOLVER Library Samples - MgPotrf 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.                                      |
| N            | 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 | 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.   |

### **Status Returned**

| CUSOLVER STATUS SUCCESS | The operation completed successfully.   |
|-------------------------|---|
| COSOLVER_STATOS_SOCCESS | The operation completed successibility. |

| 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 cuSOLVER Library Samples - MgPotrf for a code example.

#### valid combination of data type and compute type

| 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  |

#### 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.   |
| N            | 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.      |  |

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| 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:

```
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  $\underline{L}$  or  $\underline{U}$ , is null, the output parameter  $\underline{info}$  would indicate the smallest leading minor of  $\underline{L}$  or  $\underline{U}$  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.   |
| N         | 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 sub (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 | <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 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 (м, 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 v 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 1work which is number of elements per device, returned by cusolverMgGetrf bufferSize().

If LU factorization failed, i.e. matrix A(v) 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

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

array\_d\_IPIV must be consistent with array d A, i.e. JA is the first column of sub (A), also the first column of sub (IPIV).

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

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).  |
| N            | 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.   |
|              |        |        | If info = -i, the i-th parameter is wrong (not counting handle).   |
|              |        |        | If info = 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(
```

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```
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 matrix 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.  |
| N            | 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.<br>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.                   |

# Dense Eigenvalue Solver Reference

This section describes the eigenvalue solver API of cuSolverMG.

### 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,
   int JA,
   cudaLibMgMatrixDesc_t descrA,
    void *W,
    cudaDataType_t dataTypeW,
   cudaDataType_t computeType,
```

```
int64_t *lwork
);
```

```
cusolverStatus t
cusolverMgSyevd(
   cusolverMgHandle 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)  $N \times N$  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  $1 \times N$  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.

#### 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  |

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 (seecuSOLVER Library Samples - MgSyevd 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.

#### API of syevd

| 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:   |
|           |        |        | <pre>jobz = CUSOLVER_EIG_MODE_NOVECTOR : Compute eigenvalues only</pre>  |
|           |        |        | <pre>jobz = CUSOLVER_EIG_MODE_VECTOR : Compute eigenvalues and eigenvectors</pre>  |
| uplo      | host   | input  | Specifies which part of A is stored.   |
|           |        |        | uplo = CUBLAS_FILL_MODE_LOWER:<br>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).  |
|           |        |        | 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 |

| Parameter    | Memory | In/out | Meaning  |
|--------------|--------|--------|--|
|              |        |        | orthonormal eigenvectors of the matrix sub (A) .   |
|              |        |        | <pre>If 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.  |
|              |        |        | If info = -i, the i-th parameter is wrong (not counting handle).   |
|              |        |        | If 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), 1,="" a,="" and="" are="" bigger="" combination="" computetype="" cublas_fill_mode_lower,="" cusolver_eig_mode_novector="" cusolver_eig_mode_vector,="" datatype="" dimension="" global="" ia="" is="" ja="" jobz="" n="" not="" of="" or="" td="" than="" the="" uplo="" valid.<=""></max(1,n),> |
| CUSOLVER_STATUS_INTERNAL_ERROR | An internal operation failed.  |

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# 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/)

The following is license of CLAPACK-3.2.1.

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