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Research Article

Different Versions of ILU and IUL Factorizations Obtained from Forward and Backward Factored Approximate Inverse Processes—Part I

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We present an incomplete UL (IUL) decomposition of matrix A which is extracted as a by-product of BFAPINV (backward factored approximate inverse) process. We term this IUL factorization as IULBF. We have used ILUFF [3] and IULBF as left preconditioner for linear systems. Different versions of ILUFF and IULBF preconditioners are computed by using different dropping techniques. In this paper, we compare quality of different versions of ILUFF and IULBF preconditioners.

1. Introduction

Consider the linear system of equations

$$AX = b, \tag{1.1}$$

where the coefficient matrix $A \in R^{n\times n}$ is nonsymmetric, nonsingular, large, sparse, and $X, b \in R^n$. Suppose $M \approx A$. Linear system

$$M^{-1}AX = M^{-1}b, \tag{1.2}$$

is termed left preconditioned system of system (1.1) and matrix M is called left preconditioner matrix [1]. System (1.2) is solved by Krylov subspace methods [1].

Suppose that matrix A is nonsymmetric. Also, suppose that $W = [w_1^T, \ldots, w_n^T]^T$ and $Z = [z_1, \ldots, z_n]$ are unit lower and upper triangular matrices, respectively, and

$D = \operatorname{diag}(d_1, \ldots, d_n)$ is a diagonal matrix. FFAPINV (forward factored approximate inverse) Algorithm [2], computes matrices W, Z, and D such that relation

$$WAZ \approx D, \tag{1.3}$$

holds. It is possible to obtain an incomplete LU (ILU) decomposition of matrix A, as a by-product of FFAPINV process, such that L is an unit lower triangular and U is an upper triangular matrix and

$$A \approx M = LU. \tag{1.4}$$

Matrix M in (1.4) is called ILUFF preconditioner (ILU factorization obtained from forward factored approximate inverse process) [3]. The approximate inverse factors W, Z and D in (1.3) and L, U matrices in (1.4) satisfy the two following relations:

$$L \approx W^{-1}, \qquad U \approx DZ^{-1}. \tag{1.5}$$

In Algorithms 1 and 2, $A_{:,j}$ and $A_{j,:}$ refer to jth column and jth row of matrix A, respectively.

In Section 2 of this paper, we present different dropping strategies for W, Z and L, U factors of ILUFF preconditioner. In Section 3, we first introduce the IULBF preconditioner and then, we present different dropping strategies for this preconditioner. In Section 4, we present numerical results.

2. Different Versions of ILUFF Preconditioner

Algorithm 1,which has been presented in the next page, computes the ILUFF preconditioner.

Suppose that ε_Z and ε_W are the drop tolerance parameters for Z and W matrices, respectively. We have used two strategies to drop entries of z_j and w_j vectors in ILUFF algorithm.

(i) First Dropping Strategy

In this strategy, only line 8 of Algorithm 1 will be run and line 10 will not. In this case, entries z_{lj} and w_{jl}, for $l \leq i < j$ are dropped when

$$|z_{lj}| \leq \varepsilon_Z, \qquad |w_{jl}| \leq \varepsilon_W. \tag{2.1}$$

(ii) Second Dropping Strategy

In this strategy, only line 10 of Algorithm 1 will be run and line 8 will not. In this case, the whole vectors z_j and w_j are computed as

$$z_j = e_j - \sum_{i=1}^{j-1} \left(\frac{w_i A_{:,j}}{d_i} \right) z_i, \qquad w_j = e_j^T - \sum_{i=1}^{j-1} \left(\frac{A_{j,:} z_i}{d_i} \right) w_i, \tag{2.2}$$

and then, entries w_{jl} and z_{lj}, for $l \leq j$, are dropped when criterions (2.1) are satisfied.

We have used two strategies to drop entries of L and U matrices in ILUFF algorithm.

(1) $w_1 = e_1^T,\ z_1 = e_1,\ d_1 = a_{11}$.
(2) **for** $j = 2$ to n **do**
(3) $w_j = e_j^T,\ z_j = e_j$.
(4) **for** $i = 1$ to $j - 1$ **do**
(5) $L_{ji} = \dfrac{A_{j,:}z_i}{d_i},\ U_{ij} = \dfrac{w_i A_{:,j}}{d_i}$
(6) apply a dropping rule to L_{ji} and to U_{ij}
(7) $z_j = z_j - \left(\dfrac{w_i A_{:,j}}{d_i}\right) z_i,\ w_j = w_j - \left(\dfrac{A_{j,:}z_i}{d_i}\right) w_i$
(8) for all $l \le i$ apply a dropping rule to z_{lj} and to w_{jl} (first format of dropping for W and Z)
(9) **end for**
(10) for all $l \le j$ apply a dropping rule to z_{lj} and to w_{jl} (second format of dropping for W and Z)
(11) $d_j = w_j A_{:,j}$ (if A is not positive definite)
(12) $d_j = w_j A w_j^T$ (if A is positive definite)
(13) **end for**
(14) Return $L = (L_{ij})$ and $U = (d_i U_{ij})$

Algorithm 1: ILUFF algorithm.

(1) $w_n = e_n^T,\ z_n = e_n,\ d_n = a_{nn}$.
(2) **for** $j = n - 1$ to 1 **do**
(3) $w_j = e_j^T,\ z_j = e_j$.
(4) **for** $i = j + 1$ to n **do**
(5) $U_{ji} = \dfrac{A_{j,:}z_i}{d_i},\ L_{ij} = \dfrac{w_i A_{:,j}}{d_i}$
(6) apply a dropping rule to U_{ji} and to L_{ij}
(7) $z_j = z_j - \left(\dfrac{w_i A_{:,j}}{d_i}\right) z_i,\ w_j = w_j - \left(\dfrac{A_{j,:}z_i}{d_i}\right) w_i$
(8) for all $l \ge i$ apply a dropping rule to z_{lj} and to w_{jl} (first format of dropping for W and Z)
(9) **end for**
(10) for all $l \ge j$ apply a dropping rule to z_{lj} and to w_{jl} (second format of dropping for W and Z)
(11) $d_j = w_j A_{:,j}$ (if A is not positive definite)
(12) $d_j = w_j A w_j^T$ (if A is positive definite)
(13) **end for**
(14) Return $L = (d_j L_{ij})$ and $U = (U_{ij})$

Algorithm 2: IULBF algorithm.

(i) Inverse-Based Dropping Strategy

Let $\varepsilon_{L,W}$ be the same drop tolerance parameter for L and W matrices and $\varepsilon_{U,Z}$ be the same drop tolerance parameter for U and Z matrices. Consider $\varepsilon_{L,W}$ as ε_W and $\varepsilon_{U,Z}$ as ε_Z. We drop entries z_{lj} and w_{jl}, for $l \le i < j$, when criterions (2.1) hold. Then, in line 6 of Algorithm 1, entries L_{ji} and U_{ij}, for $i < j$, are dropped when

$$\left|L_{ji}\right| \|W_{i,:}\|_1 \le \varepsilon_{L,W}, \qquad \left|U_{ij}\right| \|Z_{:,i}\|_\infty \le \varepsilon_{U,Z}. \tag{2.3}$$

(ii) Simple Dropping Strategy

Let ε_L and ε_U be the drop tolerance parameters for L and U matrices. In line 6 of Algorithm 1, entries L_{ji} and U_{ij}, for $i < j$, are dropped when

$$\left|L_{ji}\right| \leq \varepsilon_L, \qquad \left|U_{ij}\right| \leq \varepsilon_U. \tag{2.4}$$

Different versions of ILUFF preconditioners are computed by using different dropping strategies in Algorithm 1.

(i) ILUFF1

In Algorithm 1, first dropping strategy is used to drop entries of W and Z matrices and simple dropping strategy is used to drop entries of L and U matrices.

(ii) ILUFF2

In Algorithm 1, first dropping strategy is used to drop entries of W and Z matrices and inverse-based dropping strategy is used to drop entries of L and U matrices.

(iii) ILUFF3

In Algorithm 1, second dropping strategy is used to drop entries of W and Z matrices and simple dropping strategy is used to drop entries of L and U matrices.

(iv) ILUFF4

In Algorithm 1, second dropping strategy is used to drop entries of W and Z matrices and inverse-based dropping strategy is used to drop entries of L and U matrices.

3. IULBF Preconditioner and Its Different Versions

Suppose that $W = [w_1^T, \ldots, w_n^T]^T$ and $Z = [z_1, \ldots, z_n]$ are unit upper and lower triangular matrices, respectively, and $D = \operatorname{diag}(d_1, \ldots, d_n)$ is a diagonal matrix. BFAPINV algorithm [2, 4] computes matrices W, Z, and D such that relation (1.3) holds. We obtain an IUL decomposition of matrix A, as a by-product of BFAPINV process, such that L is a lower triangular and U is an unit upper triangular matrix and

$$A \approx M = UL. \tag{3.1}$$

Matrix M in relation (3.1) is called IULBF preconditioner (IUL factorization obtained from backward factored approximate inverse process). Algorithm 2 computes the IULBF preconditioner. The approximate inverse factors W, Z, and D in (1.3) and L, U matrices in (3.1) satisfy the two following relations:

$$U \approx W^{-1}, \qquad L \approx DZ^{-1}. \tag{3.2}$$

Suppose that ε_Z and ε_W are the drop tolerance parameters for Z and W matrices, respectively. We have used two strategies to drop entries of z_j and w_j vectors in IULBF algorithm.

(i) First Dropping Strategy

In this strategy, only line 8 of Algorithm 2 will be run and line 10 will not. In this case, entries z_{lj} and w_{jl}, for $j < i \le l$ are dropped when criterions

$$|z_{lj}| \le \varepsilon_Z, \qquad |w_{jl}| \le \varepsilon_W, \tag{3.3}$$

hold.

(ii) Second Dropping Strategy

In this strategy, only line 10 of Algorithm 2 will be run and line 8 will not. In this case, the whole vectors z_j and w_j are computed as

$$z_j = e_j - \sum_{i=j+1}^{n} \left(\frac{w_i A_{:,j}}{d_i} \right) z_i, \qquad w_j = e_j^T - \sum_{i=j+1}^{n} \left(\frac{A_{j,:} z_i}{d_i} \right) w_i, \tag{3.4}$$

and then, entries w_{jl} and z_{lj}, for $l \ge j$, are dropped when criterions (3.3) are satisfied.

We have used two strategies to drop entries of L and U matrices in IULBF algorithm.

(i) Inverse-Based Dropping Strategy

Let $\varepsilon_{U,W}$ be the same drop tolerance parameter for U and W matrices and $\varepsilon_{L,Z}$ be the same drop tolerance parameter for L and Z matrices. Consider $\varepsilon_{U,W}$ as ε_W and $\varepsilon_{L,Z}$ as ε_Z. We drop entries z_{lj} and w_{jl}, for $j < i \le l$, when criterions (3.3) hold. Then, in line 6 of Algorithm 2, entries L_{ij} and U_{ji}, for $i > j$, are dropped when

$$|L_{ij}| \|Z_{:,i}\|_\infty \le \varepsilon_{L,Z}, \qquad |U_{ji}| \|W_{i,:}\|_1 \le \varepsilon_{U,W}. \tag{3.5}$$

(ii) Simple Dropping Strategy

Let ε_L and ε_U be the drop tolerance parameters for L and U matrices. In line 6 of Algorithm 2, entries L_{ij} and U_{ji}, for $i > j$, are dropped when

$$|L_{ij}| \le \varepsilon_L, \qquad |U_{ji}| \le \varepsilon_U. \tag{3.6}$$

Different versions of IULBF preconditioner are computed by using different dropping strategies in Algorithm 2.

(i) IULBF1

In Algorithm 2, first dropping strategy is used to drop entries of W and Z matrices and simple dropping strategy is used to drop entries of L and U matrices.

Table 1: Information of GMRES(16) method without preconditioning and matrix properties.

Matrix	n	nnz	PD	Itime	it
hor-131	434	4182	No	67.594	4273
sherman2	1080	23094	No	+	+
cavity05	1182	32632	No	0.875	27
cavity06	1182	29675	No	+	+
sherman4	1104	3786	No	0.531	23
epb0	1794	7764	No	+	+
pde2961	2961	14585	yes	0.734	18

(ii) IULBF2

In Algorithm 2, first dropping strategy is used to drop entries of W and Z matrices and inverse-based dropping strategy is used to drop entries of L and U matrices.

(iii) IULBF3

In Algorithm 2, second dropping strategy is used to drop entries of W and Z matrices and simple dropping strategy is used to drop entries of L and U matrices.

(iv) IULBF4

In Algorithm 2, second dropping strategy is used to drop entries of W and Z matrices and inverse-based dropping strategy is used to drop entries of L and U matrices.

4. Numerical Results

In this section, we report results of left preconditioned GMRES(16) method [1]. Preconditioners are ILUFF1, ILUFF2, ILUFF3, ILUFF4, IULBF1, IULBF2, IULBF3, and IULBF4. All coefficient matrices are nonsymmetric and from University of Florida Sparse Matrix Collection [5]. Vector b is Ae in which $e = [1, \ldots, 1]^T$. We have written codes of ILUFF1, ILUFF2, ILUFF3, ILUFF4, IULBF1, IULBF2, IULBF3, IULBF4, and GMRES(16) in MATLAB, and we have run all the experiments on a machine with 1GB of RAM memory. In all the experiments, if the pivot element d_j (lines 11 and 12 of ILUFF and IULBF algorithms) is less than the machine precision, then we replace it by 10^{-4}. Density of preconditioners is defined as

$$\text{density} = \frac{nnz(L) + nnz(U)}{nnz(A)}, \tag{4.1}$$

in which $nnz(L)$, $nnz(U)$, and $nnz(A)$ refer to the number of nonzero entries of L, U, and A matrices, respectively. In all the experiments, we have selected ε_L,ε_U, ε_W, ε_Z, $\varepsilon_{L,Z}$, $\varepsilon_{U,W}$, $\varepsilon_{L,W}$, and $\varepsilon_{U,Z}$ equal to 0.1.

Table 1, reports results of GMRES(16) method without preconditioning. In this table, n indicates the dimension of the matrix and PD column indicates whether or not the matrix is positive definite. Yes (no) in this column means that the matrix is (is not) positive definite.

Table 2: properties of ILUFF1, ILUFF2, ILUFF3, and ILUFF4 preconditioners.

Method	ILUFF1		ILUFF2		ILUFF3		ILUFF4	
	Density	*P*time	*Density*	*P*time	*Density*	*P*time	*Density*	*P*time
hor-131	0.984696	22.031	1.098996	43.86	0.990435	32.422	1.075562	32.64
sherman2	0.463237	466.531	0.682342	742.432	0.462847	637.203	0.687668	666.312
cavity05	0.272646	736.343	0.338992	1567.223	0.280553	1079.63	0.368013	1139.59
cavity06	0.291794	678.782	0.376243	1484.22	0.295636	993	0.407515	817.828
sherman4	1.243001	266.203	1.312467	804.922	1.243001	319.172	1.321447	574.328
epb0	1.575348	943.093	1.981968	2360.44	1.750386	1274.88	2.248583	1777.27
pde2961	1.234763	6996.83	1.327048	10863	1.248269	5879.3	1.334248	9262.47

Table 3: Properties of IULBF1, IULBF2, IULBF3, and IULBF4 preconditioners.

Method	IULBF1		IULBF2		IULBF3		IULBF4	
	Density	*P*time	*Density*	*P*time	*Density*	*P*time	*Density*	*P*time
hor-131	0.893352	34.422	1.104017	62.11	1.046628	26.219	1.889527	63.328
sherman2	1.434745	766.187	2.834069	1166.11	0.823720	562.094	1.335498	1263.34
cavity05	0.682030	1596.86	1.478304	1887.42	0.686106	803.25	1.538000	2071.98
cavity06	0.651693	663.953	1.549958	1870.22	0.657894	791.422	1.628745	1337.67
sherman4	1.270470	789.687	1.345483	870.672	1.386952	459.625	2.055203	622.031
epb0	0.850721	1077.48	0.853941	3577.97	1.009274	951.688	1.356775	2924.58
pde2961	1.278642	7344.64	1.357011	15909.7	1.309427	4634.16	2.180871	9440.33

*I*time, indicates the iteration time of GMRES(16) without preconditioning and *it*, is the number of iterations of GMRES(16) method. *I*time is in seconds. In this table, + means that there is no convergence after 10,000 iterations. In all the experiments, the stopping criterion is

$$\frac{\|r_k\|_2}{\|r_0\|_2} \leq 10^{-8}, \tag{4.2}$$

in which r_k is the kth residual vector of the system and r_0 is the initial residual vector. In all the experiments, the initial guess is the zero vector.

In Table 2, the information of ILUFF1, ILUFF2, ILUFF3, and ILUFF4 preconditioners are presented and also in Table 3, the information of IULBF1, IULBF2, IULBF3, and IULBF4 preconditioners are presented. In Tables 2 and 3, *P*time is the preconditioning time and density is the density of preconditioner. *P*time is also in seconds.

In Table 4, results of left preconditioned systems by using different versions of ILUFF preconditioner have been presented, and also in Table 5 results of left preconditioned systems by using different versions of IULBF preconditioner have been presented. In Tables 4 and 5, *T*time is the total time which is the sum of preconditioning time and iteration time, and *it* is the number of iterations of left preconditioned GMRES(16). In these tables, + indicates that no convergence has been obtained in 5000 iterations.

Table 4: Information of preconditioned GMRES(16) method by using different versions of ILUFF preconditioner.

Method	ILUFF1		ILUFF2		ILUFF3		ILUFF4	
	it	*T*time	*it*	*T*time	*it*	*T*time	*it*	*T*time
hor-131	4	23.031	3	45.4868	2	32.922	2	32.984
sherman2	+	+	+	+	+	+	+	+
cavity05	+	+	+	+	+	+	191	2324.7
cavity06	+	+	+	+	+	+	96	926.188
sherman4	3	270.324	3	810.734	3	322.687	3	577.485
epb0	12	978.405	8	2385.63	13	1335.89	8	1795.58
pde2961	4	7027.38	4	10894.7	4	5928.36	3	9294.05

Table 5: Information of preconditioned GMRES(16) method by using different versions of IULBF preconditioner.

Method	IULBF1		IULBF2		IULBF3		IULBF4	
	it	*T*time	*it*	*T*time	*it*	*T*time	*it*	*T*time
hor-131	3	34.969	3	63.344	2	26.828	1	63.328
sherman2	+	+	+	+	+	+	1	1265.38
cavity05	3	1600.69	2	1891.52	3	808.703	1	2074.26
cavity06	3	668.093	2	1872.95	3	795.438	1	1339.13
sherman4	3	792.609	2	874.141	2	462.016	2	626.094
epb0	24	1142.06	23	3673.17	22	1025.64	22	3010.25
pde2961	3	7376.75	3	15940.3	2	4648.44	1	9449.7

5. Conclusion

Results of Tables 1 and 4 show that ILUFF1, ILUFF2, ILUFF3, and ILUFF4 preconditioners are useful tools to decrease the number of iterations of GMRES(16) method and results of Tables 1 and 5 show that IULBF1, IULBF2, IULBF3, and IULBF4 preconditioners are also useful tools to decrease the number of iterations of GMRES(16) method.

Comparison of columns 2 and 6 of Table 4 indicates that sometimes ILUFF3 preconditioner decreases the number of iterations of GMRES(16) method a little bit more than ILUFF1 preconditioner and some other times it is vice versa. Comparison of columns 2 and 4 and columns 6 and 8 of this table, also shows that ILUFF2 preconditioner decreases the number of iterations of GMRES(16) method more than ILUFF1 preconditioner and ILUFF4 preconditioner decreases the number of iterations of GMRES(16) method more than ILUFF3 preconditioner.

Comparison of columns 2 and 6 of Table 5 indicates that IULBF3 preconditioner decreases the number of iterations of GMRES(16) method a little bit more than IULBF1 preconditioner. Comparison of columns 2 and 4 and columns 6 and 8 of this table, also shows that IULBF2 preconditioner decreases the number of iterations of GMRES(16) method more than IULBF1 preconditioner and IULBF4 preconditioner decreases the number of iterations of GMRES(16) method more than IULBF3 preconditioner.

Comparison of columns of Tables 4 and 5 indicate that (except for matrix epb0) different versions of IULBF preconditioner decrease the number of iterations of GMRES(16) method more than different versions of ILUFF preconditioner.

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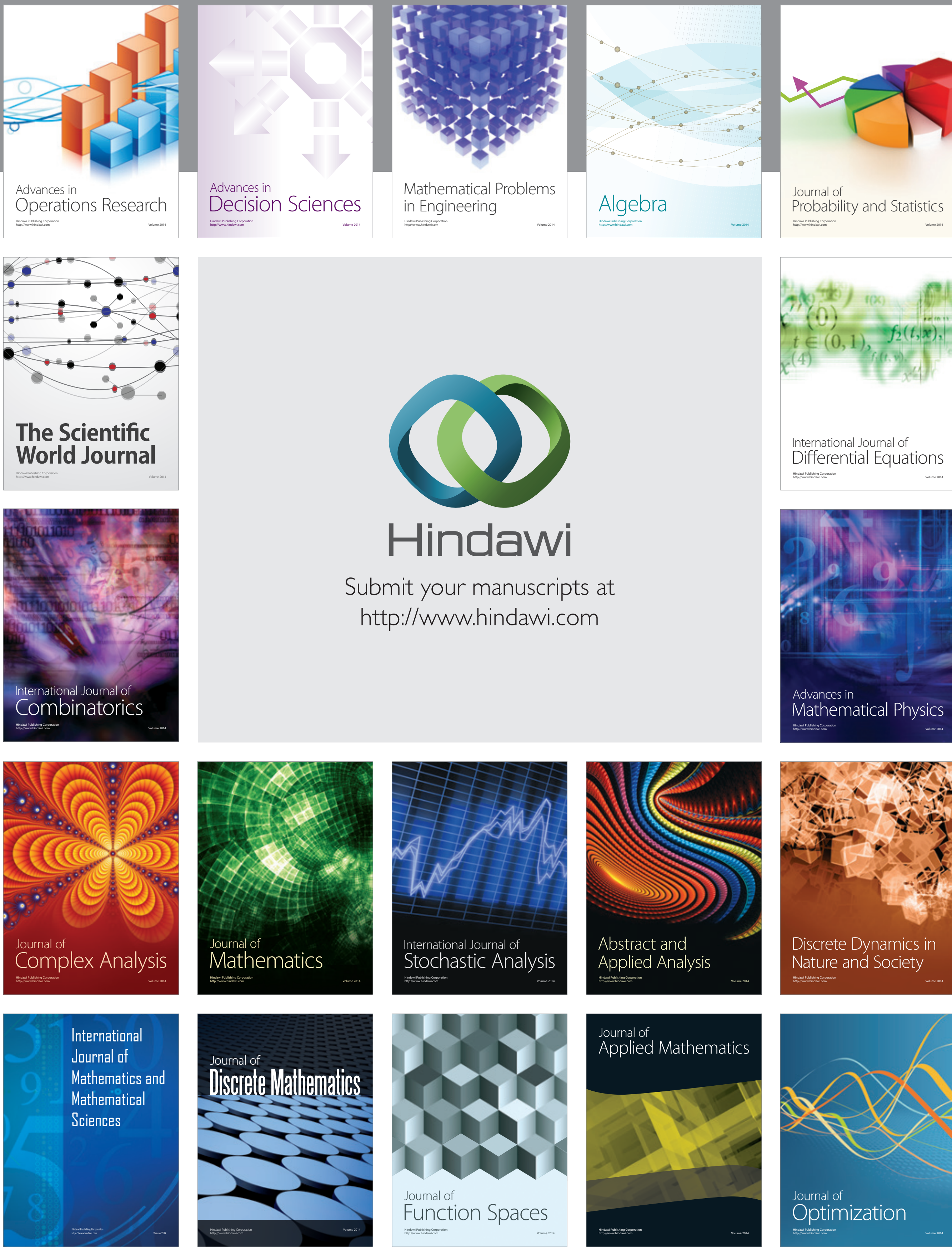
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